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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/12/2021 TO: 22/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	2025 On 03-February-22			Bond Future	154.91	154.8921	154.9104	154.8921	5,554.00
22/12/2021	2025 On 05-May-22			Bond Future	156.78	156.7621	156.7779	156.7621	164.00
22/12/2021	2025 On 04-August-22			Bond Future	157.11	157.0987	157.1139	157.0987	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
22/12/2021	2025 On 03-November-22			Bond Future	159.10	159.0855	159.0999	159.0855	0.00
22/12/2021	2029 On 03-February-22			Bond Future	113.49	113.4616	113.4859	113.4616	3,872.00
22/12/2021	2029 On 05-May-22			Bond Future	113.65	113.6303	113.6529	113.6303	591.00
22/12/2021	2029 On 04-August-22			Bond Future	115.07	115.0439	115.0663	115.0439	0.00
22/12/2021	2029 On 03-November-22			Bond Future	115.30	115.2739	115.2959	115.2739	0.00
22/12/2021	2030 On 03-February-22			Bond Future	9.47	92.4057	92.0798	92.4057	82,799.00
22/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	143	0	0	0	0.00
22/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2640	3	3	3	0.00
22/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	6892	7	7	7	0.00
22/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1567	2	2	2	1,000.00
22/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	2179	2	2	2	0.00
22/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	1110	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	1084	1	1	1	0.00
22/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	20	0	0	0	101.00
22/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	175	0	0	0	1,000.00
22/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	2254	2	2	2	950.00
22/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	1136	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	1009	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	433	1	0	1	0.00
22/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	892	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	592	1	1	1	950.00
22/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	2006	2	2	2	0.00
22/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1512	1	2	1	101.00
22/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2382	2	2	2	0.00
22/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1366	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1230	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	541	0	1	0	0.00
22/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	419	0	0	0	8,000.00
22/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	3477	3	3	3	0.00
22/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	5878	6	6	6	0.00
22/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	3718	3	4	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
22/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1283	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1256	1	1	1	0.00
22/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	569	0	1	0	101.00
22/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	881	1	1	1	0.00
22/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	24	0	0	0	1,000.00
22/12/2021	2030 On 05-May-22			Bond Future	9.68	93.4991	93.1676	93.4991	14,763.00
22/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	6934	7	7	7	0.00
22/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3663	4	4	4	0.00
22/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	496	1	0	1	200.00
22/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	585	1	1	1	1,800.00
22/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1318	1	1	1	0.00
22/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	38	0	0	0	200.00
22/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3698	4	4	4	0.00
22/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	3733	4	4	4	0.00
22/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	2864	3	3	3	0.00
22/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	107	0	0	0	1,800.00
22/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	226	0	0	0	1,073.00
22/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	8316	8	8	8	0.00
22/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	5024	5	5	5	0.00
22/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	4685	4	5	4	0.00
22/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	1112	1	1	1	0.00
22/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	1125	1	1	1	200.00
22/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	10589	10	11	10	0.00
22/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	6600	6	7	6	0.00
22/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	3004	3	3	3	1,073.00
22/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1139	1	1	1	0.00
22/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	395	0	0	0	1,800.00
22/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1517	1	2	1	1,073.00
22/12/2021	2030 On 04-August-22			Bond Future	9.91	90.5871	90.2509	90.5871	0.00
22/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	938	1	1	1	800.00
22/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1776	2	2	2	0.00
22/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	290	0	0	0	800.00
22/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1797	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
22/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1817	2	2	2	0.00
22/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	5923	6	6	6	0.00
22/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	1040	1	1	1	800.00
22/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3535	3	4	3	0.00
22/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3564	3	4	3	0.00
22/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	8563	8	9	8	0.00
22/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	3594	3	4	3	0.00
22/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	5240	5	5	5	0.00
22/12/2021	2030 On 03-November-22			Bond Future	10.13	91.7609	91.4201	91.7609	0.00
22/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	2948	3	3	3	0.00
22/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	2924	3	3	3	0.00
22/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	2973	3	3	3	0.00
22/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	3110	3	3	3	0.00
22/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	3155	3	3	3	0.00
22/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	3132	3	3	3	0.00
22/12/2021	2032 On 03-February-22			Bond Future	9.91	92.7639	92.4568	92.7639	124,449.00
22/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	27	0	0	0	198.00
22/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	92	0	0	0	97.00
22/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	531	1	1	1	0.00
22/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	5645	6	6	6	0.00
22/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	5897	6	6	6	0.00
22/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	3406	4	3	4	0.00
22/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	3452	4	3	4	0.00
22/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	2127	2	2	2	0.00
22/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	3000	3	3	3	0.00
22/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1299	1	1	1	900.00
22/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	1755	2	2	2	100.00
22/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	620	1	1	1	210.00
22/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	3360	4	3	4	0.00
22/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	4452	5	4	5	0.00
22/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	3314	4	3	4	0.00
22/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	1047	1	1	1	0.00

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22/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	548	1	1	1	400.00
22/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	719	1	1	1	0.00
22/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	6811	7	7	7	0.00
22/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	3826	4	4	4	0.00
22/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	4404	5	4	5	0.00
22/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	228	0	0	0	0.00
22/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	313	0	0	0	210.00
22/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	53	0	0	0	210.00
22/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	6174	6	6	6	0.00
22/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	2533	2	3	2	0.00
22/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	1659	1	2	1	198.00
22/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1381	1	1	1	900.00
22/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	415	0	0	0	0.00
22/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	222	0	0	0	97.00
22/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	405	0	0	0	0.00
22/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	385	0	0	0	198.00
22/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	494	0	0	0	400.00
22/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2364	2	2	2	0.00
22/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	2163	2	2	2	0.00
22/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	1021	1	1	1	0.00
22/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	816	1	1	1	97.00
22/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	395	0	0	0	0.00
22/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	94	0	0	0	400.00
22/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	110	0	0	0	900.00
22/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	2576	2	3	2	0.00
22/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	4783	4	5	4	0.00
22/12/2021	2032 On 05-May-22			Bond Future	10.11	89.7148	89.4024	89.7148	20,406.00
22/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	5793	6	6	6	0.00
22/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	5707	6	6	6	0.00
22/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	979	1	1	1	780.00
22/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2477	3	2	3	780.00
22/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	2834	3	3	3	993.00
22/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	6403	7	6	7	0.00

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22/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	5535	6	6	6	0.00
22/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	5750	6	6	6	0.00
22/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	741	1	1	1	0.00
22/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	1839	2	2	2	0.00
22/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	790	1	1	1	993.00
22/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	751	1	1	1	0.00
22/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	612	1	1	1	780.00
22/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	2101	2	2	2	0.00
22/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	4081	4	4	4	0.00
22/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	732	1	1	1	0.00
22/12/2021	2032 On 04-August-22			Bond Future	10.32	90.7598	90.4431	90.7598	0.00
22/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	7559	8	8	8	0.00
22/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	8777	9	9	9	0.00
22/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2509	3	3	3	0.00
22/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2536	3	3	3	0.00
22/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2563	3	3	3	0.00
22/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1385	1	1	1	800.00
22/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	393	0	0	0	800.00
22/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	8278	8	8	8	0.00
22/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	4783	4	5	4	0.00
22/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	3181	3	3	3	0.00
22/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	3152	3	3	3	0.00
22/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	675	1	1	1	0.00
22/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	877	1	1	1	800.00
22/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	3124	3	3	3	0.00
22/12/2021	2032 On 03-November-22			Bond Future	10.53	87.7906	87.4694	87.7906	0.00
22/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3667	4	4	4	0.00
22/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	2978	3	3	3	0.00
22/12/2021	2033 On 03-February-22			Bond Future	112.05	112.0262	112.0534	112.0262	7,393.00
22/12/2021	2033 On 05-May-22			Bond Future	112.12	112.0955	112.1209	112.0955	2,121.00
22/12/2021	2033 On 04-August-22			Bond Future	113.52	113.4900	113.5152	113.4900	0.00
22/12/2021	2033 On 03-November-22			Bond Future	113.64	113.6197	113.6446	113.6197	0.00

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22/12/2021	2037 On 03-February-22			Bond Future	10.59	84.6753	84.6641	84.6753	119,325.00
22/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	5686	6	6	6	0.00
22/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	5577	6	6	6	0.00
22/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	5632	6	6	6	0.00
22/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	183	0	0	0	0.00
22/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	193	0	0	0	0.00
22/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	188	0	0	0	0.00
22/12/2021	2037 On 05-May-22			Bond Future	10.78	85.6773	85.6644	85.6773	11,855.00
22/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	7115	7	7	7	0.00
22/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	7019	7	7	7	0.00
22/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	7067	7	7	7	0.00
22/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	720	1	1	1	0.00
22/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	738	1	1	1	0.00
22/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	729	1	1	1	0.00
22/12/2021	2037 On 04-August-22			Bond Future	10.98	82.4189	82.4055	82.4189	0.00
22/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	3006	3	3	3	0.00
22/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	4013	4	4	4	1,050.00
22/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4809	5	5	5	0.00
22/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	1001	1	1	1	50.00
22/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	7042	7	7	7	0.00
22/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2944	3	3	3	0.00
22/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2975	3	3	3	0.00
22/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	3499	3	3	3	0.00
22/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1324	1	1	1	1,050.00
22/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	3436	3	3	3	0.00
22/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	6738	7	7	7	0.00
22/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	3467	3	3	3	50.00
22/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2136	2	2	2	50.00
22/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	2597	3	3	3	0.00
22/12/2021	2037 On 03-November-22			Bond Future	11.17	83.4921	83.4779	83.4921	0.00
22/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	4160	4	4	4	0.00
22/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	4226	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
22/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	4193	4	4	4	0.00
22/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3344	3	3	3	0.00
22/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3370	3	3	3	0.00
22/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3317	3	3	3	0.00
22/12/2021	2038 On 03-February-22			Bond Future	125.98	125.9487	125.9805	125.9487	6,294.00
22/12/2021	2038 On 05-May-22			Bond Future	127.50	127.4693	127.4992	127.4693	677.00
22/12/2021	2038 On 04-August-22			Bond Future	127.27	127.2399	127.2695	127.2399	0.00
22/12/2021	2038 On 03-November-22			Bond Future	128.88	128.8492	128.8785	128.8492	0.00
22/12/2021	2040 On 03-February-22			Bond Future	10.71	86.6081	86.7025	86.6081	89,889.00
22/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	1237	1	1	1	2,000.00
22/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	5974	6	6	6	0.00
22/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	6032	6	6	6	0.00
22/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	6091	6	6	6	0.00
22/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	193	0	0	0	0.00
22/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	188	0	0	0	0.00
22/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	183	0	0	0	0.00
22/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	1992	2	2	2	0.00
22/12/2021	2040 On 05-May-22			Bond Future	10.89	87.6331	87.7269	87.6331	8,568.00
22/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	7313	7	7	7	0.00
22/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	7364	7	7	7	0.00
22/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	332	0	0	0	1,200.00
22/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	13181	13	13	13	0.00
22/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	7416	7	7	7	0.00
22/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1688	2	2	2	1,200.00
22/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	3932	4	4	4	0.00
22/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	767	1	1	1	0.00
22/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	199	0	0	0	1,200.00
22/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	776	1	1	1	0.00
22/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	8216	8	8	8	0.00
22/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	786	1	1	1	0.00
22/12/2021	2040 On 04-August-22			Bond Future	11.08	84.1468	84.2412	84.1468	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
22/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	8448	8	8	8	0.00
22/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	3295	3	3	3	0.00
22/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	447	0	0	0	460.00
22/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	2272	2	2	2	460.00
22/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	3329	3	3	3	0.00
22/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	3364	3	3	3	0.00
22/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	3592	3	4	3	0.00
22/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	10558	11	11	11	0.00
22/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1245	1	1	1	460.00
22/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	3625	4	4	4	0.00
22/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	4903	5	5	5	0.00
22/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	3658	4	4	4	0.00
22/12/2021	2040 On 03-November-22			Bond Future	11.27	85.2430	85.3381	85.2430	0.00
22/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	4521	4	5	4	0.00
22/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	4450	4	4	4	0.00
22/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	4486	4	4	4	0.00
22/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	3599	4	4	4	0.00
22/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	3656	4	4	4	0.00
22/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	3627	4	4	4	0.00
22/12/2021	2044 On 03-February-22			Bond Future	10.75	83.3764	83.4697	83.3764	59,672.00
22/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	6053	6	6	6	0.00
22/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	5936	6	6	6	0.00
22/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	5995	6	6	6	0.00
22/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	205	0	0	0	0.00
22/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	211	0	0	0	0.00
22/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	200	0	0	0	0.00
22/12/2021	2044 On 05-May-22			Bond Future	10.92	84.3630	84.4559	84.3630	5,735.00
22/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	7400	7	7	7	0.00
22/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	7297	7	7	7	0.00
22/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	7348	7	7	7	0.00
22/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	809	1	1	1	0.00
22/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	819	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
22/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	799	1	1	1	0.00
22/12/2021	2044 On 04-August-22			Bond Future	11.11	80.9638	81.0574	80.9638	0.00
22/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	3501	3	4	3	0.00
22/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	3431	3	3	3	0.00
22/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	3466	3	3	3	0.00
22/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	3571	3	4	3	0.00
22/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	3604	4	4	4	0.00
22/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	3538	3	4	3	0.00
22/12/2021	2044 On 03-November-22			Bond Future	11.28	82.0187	82.1128	82.0187	0.00
22/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	4457	4	4	4	0.00
22/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	4493	4	4	4	0.00
22/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	4529	4	5	4	0.00
22/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	3661	4	4	4	0.00
22/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	3691	4	4	4	0.00
22/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	3721	4	4	4	0.00
22/12/2021	2046 On 03-February-22			Bond Future	117.04	117.0151	117.0442	117.0151	15,506.00
22/12/2021	2046 On 05-May-22			Bond Future	116.57	116.5406	116.5681	116.5406	171.00
22/12/2021	2046 On 04-August-22			Bond Future	118.02	117.9905	118.0178	117.9905	0.00
22/12/2021	2046 On 03-November-22			Bond Future	117.59	117.5583	117.5852	117.5583	0.00
22/12/2021	2050 On 03-February-22			Bond Future	119.27	119.6899	119.2653	119.6899	9,280.00
22/12/2021	2050 On 05-May-22			Bond Future	120.70	121.1347	120.7028	121.1347	379.00
22/12/2021	2050 On 04-August-22			Bond Future	120.19	120.6259	120.1882	120.6259	0.00
22/12/2021	2050 On 03-November-22			Bond Future	121.71	122.1516	121.7076	122.1516	0.00
22/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	AL37 On 03-February-22			Index Future	813.37	816.3070	813.3700	816.3070	0.00
22/12/2021	AL37 On 05-May-22			Index Future	822.98	825.9520	822.9770	825.9520	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
22/12/2021	AL37 On 04-August-22			Index Future	832.91	835.9170	832.9050	835.9170	0.00
22/12/2021	AL37 On 03-November-22			Index Future	843.35	846.3970	843.3460	846.3970	0.00
22/12/2021	AL7T On 03-February-22			Index Future	928.62	932.0620	928.6180	932.0620	0.00
22/12/2021	AL7T On 05-May-22			Index Future	939.59	943.0750	939.5860	943.0750	0.00
22/12/2021	AL7T On 04-August-22			Index Future	950.92	954.4530	950.9210	954.4530	0.00
22/12/2021	AL7T On 03-November-22			Index Future	962.84	966.4180	962.8400	966.4180	0.00
22/12/2021	ALBI On 03-February-22			Index Future	825.32	826.5930	825.3150	826.5930	193.00
22/12/2021	ALBI On 05-May-22			Index Future	835.06	836.3600	835.0640	836.3600	29.00
22/12/2021	ALBI On 04-August-22			Index Future	845.14	846.4500	845.1370	846.4500	0.00
22/12/2021	ALBI On 03-November-22			Index Future	855.73	857.0620	855.7310	857.0620	0.00
22/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	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
22/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2021	ES33 On 03-February-22			Bond Future	11.32	78.6661	78.6950	78.6661	263.00
22/12/2021	ES33 On 05-May-22			Bond Future	11.55	75.8382	75.8662	75.8382	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
22/12/2021	ES33 On 04-August-22			Bond Future	11.79	76.7342	76.7621	76.7342	0.00
22/12/2021	ES33 On 03-November-22			Bond Future	12.04	73.9756	74.0033	73.9756	0.00
22/12/2021	ES42 On 03-February-22			Bond Future	11.79	77.2340	77.3230	77.2340	3,579.00
22/12/2021	ES42 On 05-May-22			Bond Future	12.00	73.9081	73.9968	73.9081	1,190.00
22/12/2021	ES42 On 04-August-22			Bond Future	12.23	74.7795	74.8689	74.7795	0.00
22/12/2021	ES42 On 03-November-22			Bond Future	12.45	71.5168	71.6068	71.5168	0.00
22/12/2021	GOVI On 03-February-22			GOVI	814.39	815.7420	814.3940	815.7420	987.00
22/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	216540	23	22	23	0.00
22/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	216440	23	22	23	0.00
22/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	216340	23	22	23	0.00
22/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 05-May-22			GOVI	824.01	825.3810	824.0140	825.3810	0.00
22/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	357840	37	36	37	0.00
22/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	357740	37	36	37	0.00
22/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	357640	37	36	37	0.00
22/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 04-August-22			GOVI	833.95	835.3390	833.9540	835.3390	0.00
22/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	146940	16	15	16	0.00
22/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	146840	16	15	16	0.00
22/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	146740	16	15	16	0.00
22/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 03-November-22			GOVI	844.41	845.8110	844.4080	845.8110	0.00
22/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	239780	25	24	25	0.00
22/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	239980	25	24	25	0.00
22/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	239880	25	24	25	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
22/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
22/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
22/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2021	IGOV On 03-February-22			Index Future	307.64	307.7860	307.6420	307.7860	483.00
22/12/2021	IGOV On 05-May-22			Index Future	311.35	311.4990	311.3520	311.4990	16.00
22/12/2021	IGOV On 04-August-22			Index Future	315.18	315.3320	315.1830	315.3320	0.00
22/12/2021	IGOV On 03-November-22			Index Future	319.21	319.3590	319.2080	319.3590	0.00
22/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/12/2021	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
22/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	96.0750	96.0750	0.00
22/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.8500	95.8400	95.8500	0.00
22/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7950	95.7650	95.7950	0.00
22/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.52	95.4900	95.4800	95.4900	0.00
22/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.58	95.4500	95.4200	95.4500	0.00
22/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.84	95.2050	95.1650	95.2050	72.00
22/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.21	94.8600	94.7900	94.8600	0.00
22/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.66	94.4150	94.3450	94.4150	68.00
22/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.91	94.2350	94.0950	94.2350	0.00
22/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.17	93.9100	93.8300	93.9100	0.00
22/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.36	93.7350	93.6450	93.7350	75.00
22/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.53	93.5950	93.4750	93.5950	0.00
22/12/2021	R023 On 03-February-22			Bond Future	5.19	106.0801	106.0354	106.0801	16,431.00
22/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	104	0	0	0	0.00
22/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	109	0	0	0	0.00
22/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	113	0	0	0	0.00
22/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	230	0	0	0	0.00
22/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	236	0	0	0	0.00
22/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	242	0	0	0	0.00
22/12/2021	R023 On 05-May-22			Bond Future	5.32	103.4244	103.3773	103.4244	835.00
22/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	830	1	1	1	0.00
22/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	837	1	1	1	0.00
22/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	844	1	1	1	0.00
22/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	63	0	0	0	0.00
22/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	64	0	0	0	0.00
22/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	65	0	0	0	0.00
22/12/2021	R023 On 04-August-22			Bond Future	5.51	104.6556	104.6069	104.6556	0.00
22/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	427	0	0	0	0.00
22/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	431	0	0	0	0.00
22/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	435	0	0	0	0.00
22/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	139	0	0	0	0.00
22/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	140	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
22/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	142	0	0	0	0.00
22/12/2021	R023 On 03-November-22			Bond Future	5.91	102.0750	102.0255	102.0750	0.00
22/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	243	0	0	0	0.00
22/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	239	0	0	0	0.00
22/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	241	0	0	0	0.00
22/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	133	0	0	0	0.00
22/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	134	0	0	0	0.00
22/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	132	0	0	0	0.00
22/12/2021	R035 On 03-February-22			Bond Future	10.37	93.2918	93.3831	93.2918	108,562.00
22/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	175	0	0	0	683.00
22/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	762	1	1	1	280.00
22/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	9163	9	9	9	0.00
22/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	6122	6	6	6	0.00
22/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	5630	6	6	6	0.00
22/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	1115	1	1	1	500.00
22/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	4606	4	5	4	0.00
22/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	5849	6	6	6	0.00
22/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	6452	6	6	6	0.00
22/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	5521	5	6	5	0.00
22/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	5576	5	6	5	0.00
22/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	425	0	0	0	200.00
22/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	8335	8	8	8	0.00
22/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	4500	4	5	4	0.00
22/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	4926	5	5	5	0.00
22/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	1453	1	1	1	1,600.00
22/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	2452	2	2	2	0.00
22/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	2628	3	3	3	0.00
22/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	1172	1	1	1	200.00
22/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	1420	1	1	1	0.00
22/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	1604	2	2	2	500.00
22/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	1882	2	2	2	0.00
22/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	1957	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
22/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	893	1	1	1	200.00
22/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	1571	2	2	2	0.00
22/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	308	0	0	0	1,600.00
22/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	43	0	0	0	280.00
22/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	3420	3	3	3	0.00
22/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	194	0	0	0	0.00
22/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	199	0	0	0	0.00
22/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	122	0	0	0	683.00
22/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	169	0	0	0	200.00
22/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	146	0	0	0	500.00
22/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	265	0	0	0	200.00
22/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	815	1	1	1	683.00
22/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	189	0	0	0	0.00
22/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	325	0	0	0	280.00
22/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	26	0	0	0	1,800.00
22/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	2537	3	3	3	0.00
22/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	4693	5	5	5	0.00
22/12/2021	R035 On 05-May-22			Bond Future	10.56	89.9172	90.0080	89.9172	8,926.00
22/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	7249	7	7	7	0.00
22/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	12107	12	12	12	0.00
22/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	3516	3	4	3	0.00
22/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	7152	7	7	7	0.00
22/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	7201	7	7	7	0.00
22/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	3134	3	3	3	1,200.00
22/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2118	2	2	2	0.00
22/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	699	1	1	1	0.00
22/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	707	1	1	1	0.00
22/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	1879	2	2	2	1,200.00
22/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	191	0	0	0	1,200.00
22/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	690	1	1	1	0.00
22/12/2021	R035 On 04-August-22			Bond Future	10.76	90.9623	91.0538	90.9623	0.00
22/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	4521	4	5	4	0.00
22/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	9064	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	2513	2	3	2	400.00
22/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	3149	3	3	3	0.00
22/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	3085	3	3	3	0.00
22/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	3117	3	3	3	0.00
22/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	932	1	1	1	100.00
22/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2837	3	3	3	0.00
22/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	551	1	1	1	400.00
22/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	8630	9	9	9	0.00
22/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	3576	4	4	4	100.00
22/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	6877	7	7	7	0.00
22/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	3943	4	4	4	0.00
22/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3296	3	3	3	0.00
22/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	3326	3	3	3	0.00
22/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2273	2	2	2	100.00
22/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3266	3	3	3	0.00
22/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	888	1	1	1	400.00
22/12/2021	R035 On 03-November-22			Bond Future	10.96	87.6658	87.7577	87.6658	0.00
22/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	4299	4	4	4	0.00
22/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	4266	4	4	4	0.00
22/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	4333	4	4	4	0.00
22/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3201	3	3	3	0.00
22/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3252	3	3	3	0.00
22/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3226	3	3	3	0.00
22/12/2021	R186 On 03-February-22			Bond Future	7.83	112.4206	112.0422	112.4206	69,866.00
22/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	155	0	0	0	0.00
22/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	161	0	0	0	0.00
22/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	167	0	0	0	0.00
22/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2430	2	2	2	0.00
22/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2467	2	2	2	0.00
22/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	2504	2	3	2	0.00
22/12/2021	R186 On 05-May-22			Bond Future	8.04	113.7499	113.3651	113.7499	4,514.00
22/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	3088	3	3	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
22/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	4009	4	4	4	0.00
22/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	2184	2	2	2	0.00
22/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2286	3	2	3	454.00
22/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1251	1	1	1	435.00
22/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	2159	2	2	2	0.00
22/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	121	0	0	0	3,600.00
22/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	4794	5	5	5	0.00
22/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	2209	2	2	2	0.00
22/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1780	2	2	2	454.00
22/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	639	1	1	1	3,600.00
22/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	422	0	0	0	435.00
22/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3512	3	4	3	0.00
22/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	2902	3	3	3	0.00
22/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1366	1	1	1	0.00
22/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1079	1	1	1	0.00
22/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	323	0	0	0	454.00
22/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	5525	5	6	5	0.00
22/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1108	1	1	1	0.00
22/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	1882	2	2	2	0.00
22/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1037	1	1	1	0.00
22/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1094	1	1	1	0.00
22/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	458	0	0	0	454.00
22/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	699	1	1	1	4,035.00
22/12/2021	R186 On 04-August-22			Bond Future	8.27	109.8049	109.4144	109.8049	0.00
22/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1737	2	2	2	0.00
22/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1718	2	2	2	0.00
22/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	286	0	0	0	3,600.00
22/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1755	2	2	2	0.00
22/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	6025	6	6	6	0.00
22/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1415	2	1	2	3,600.00
22/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	475	0	0	0	3,600.00
22/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2192	2	2	2	0.00
22/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5372	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
22/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2578	2	3	2	0.00
22/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2231	2	2	2	0.00
22/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2212	2	2	2	0.00
22/12/2021	R186 On 03-November-22			Bond Future	8.50	111.2178	110.8222	111.2178	0.00
22/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2407	3	2	3	0.00
22/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2368	3	2	3	0.00
22/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2387	3	2	3	0.00
22/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2248	2	2	2	0.00
22/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2264	2	2	2	0.00
22/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2231	2	2	2	0.00
22/12/2021	R197 On 03-February-22			Bond Future	322.11	322.1134	322.1137	322.1134	1,132.00
22/12/2021	R197 On 05-May-22			Bond Future	326.00	326.0017	325.9965	326.0017	237.00
22/12/2021	R197 On 04-August-22			Bond Future	321.68	321.6847	321.6778	321.6847	0.00
22/12/2021	R197 On 03-November-22			Bond Future	325.74	325.7538	325.7447	325.7538	0.00
22/12/2021	R202 On 03-February-22			Bond Future	245.43	245.3730	245.4305	245.3730	7,693.00
22/12/2021	R202 On 05-May-22			Bond Future	248.39	248.3351	248.3890	248.3351	413.00
22/12/2021	R202 On 04-August-22			Bond Future	247.03	246.9772	247.0305	246.9772	0.00
22/12/2021	R202 On 03-November-22			Bond Future	250.15	250.1009	250.1534	250.1009	0.00
22/12/2021	R209 On 03-February-22			Bond Future	10.34	72.1935	72.2088	72.1935	20,306.00
22/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	4110	4	4	4	0.00
22/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	4017	4	4	4	0.00
22/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	4063	4	4	4	0.00
22/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	246	0	0	0	0.00
22/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	253	0	0	0	0.00
22/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	240	0	0	0	0.00
22/12/2021	R209 On 05-May-22			Bond Future	10.51	69.9062	69.9204	69.9062	5,396.00
22/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	5683	6	6	6	0.00
22/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	8018	8	8	8	0.00
22/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	5641	6	6	6	0.00
22/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	574	1	1	1	8,525.00
22/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2972	3	3	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
22/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	5600	6	6	6	0.00
22/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	705	1	1	1	0.00
22/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	1636	2	2	2	12,050.00
22/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	4993	5	5	5	0.00
22/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	696	1	1	1	0.00
22/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	342	0	0	0	12,050.00
22/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	688	1	1	1	0.00
22/12/2021	R209 On 04-August-22			Bond Future	10.68	70.7190	70.7329	70.7190	0.00
22/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	2455	2	2	2	0.00
22/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	2509	2	3	2	0.00
22/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	2482	2	2	2	0.00
22/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3051	3	3	3	0.00
22/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3079	3	3	3	0.00
22/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3023	3	3	3	0.00
22/12/2021	R209 On 03-November-22			Bond Future	10.86	68.4966	68.5102	68.4966	0.00
22/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3692	4	4	4	0.00
22/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3722	4	4	4	0.00
22/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3752	4	4	4	0.00
22/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	2850	3	3	3	0.00
22/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	2872	3	3	3	0.00
22/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	2894	3	3	3	0.00
22/12/2021	R210 On 03-February-22			Bond Future	213.02	212.9863	213.0206	212.9863	1,449.00
22/12/2021	R210 On 05-May-22			Bond Future	212.73	212.6968	212.7277	212.6968	104.00
22/12/2021	R210 On 04-August-22			Bond Future	215.37	215.3429	215.3731	215.3429	0.00
22/12/2021	R210 On 03-November-22			Bond Future	215.18	215.1489	215.1782	215.1489	0.00
22/12/2021	R213 On 03-February-22			Bond Future	9.74	87.1913	86.8605	87.1913	22,660.00
22/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	192	0	0	0	220.00
22/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	2993	3	3	3	0.00
22/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4525	5	5	5	0.00
22/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2587	3	3	3	0.00
22/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2666	3	3	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
22/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	1879	2	2	2	0.00
22/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	1914	2	2	2	0.00
22/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	252	0	0	0	430.00
22/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	810	1	1	1	0.00
22/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1255	1	1	1	0.00
22/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	15	0	0	0	200.00
22/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	37	0	0	0	102.00
22/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	4845	5	5	5	0.00
22/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	2019	2	2	2	0.00
22/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	1949	2	2	2	0.00
22/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	695	1	1	1	0.00
22/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	3063	3	3	3	0.00
22/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	1665	1	2	1	200.00
22/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	662	1	1	1	430.00
22/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	111	0	0	0	220.00
22/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	5206	5	5	5	0.00
22/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	136	0	0	0	430.00
22/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	6161	6	6	6	0.00
22/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1152	1	1	1	102.00
22/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	712	1	1	1	0.00
22/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	730	1	1	1	0.00
22/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	435	0	0	0	220.00
22/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	458	0	0	0	200.00
22/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	354	0	0	0	102.00
22/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	3391	3	3	3	0.00
22/12/2021	R213 On 05-May-22			Bond Future	9.94	84.6906	84.3543	84.6906	0.00
22/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	4456	5	4	5	0.00
22/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	4418	5	4	5	0.00
22/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	4381	5	4	5	0.00
22/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	901	1	1	1	0.00
22/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	912	1	1	1	0.00
22/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	923	1	1	1	0.00
22/12/2021	R213 On 04-August-22			Bond Future	10.15	85.6780	85.3370	85.6780	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
22/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	2037	2	2	2	0.00
22/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	1992	2	2	2	0.00
22/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	2014	2	2	2	0.00
22/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3267	3	3	3	0.00
22/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3323	3	3	3	0.00
22/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3295	3	3	3	0.00
22/12/2021	R213 On 03-November-22			Bond Future	10.36	83.2557	82.9101	83.2557	0.00
22/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	3165	3	3	3	0.00
22/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	3114	3	3	3	0.00
22/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	3140	3	3	3	0.00
22/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	2978	3	3	3	0.00
22/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	3000	3	3	3	0.00
22/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	2955	3	3	3	0.00
22/12/2021	R214 On 03-February-22			Bond Future	10.70	68.9650	69.0404	68.9650	17,604.00
22/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	4135	4	4	4	0.00
22/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	4183	4	4	4	0.00
22/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	4230	4	4	4	0.00
22/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	245	0	0	0	0.00
22/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	239	0	0	0	0.00
22/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	233	0	0	0	0.00
22/12/2021	R214 On 05-May-22			Bond Future	10.86	66.5010	66.5760	66.5010	441.00
22/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	5524	5	6	5	0.00
22/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	5565	5	6	5	0.00
22/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	5607	5	6	5	0.00
22/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	819	1	1	1	0.00
22/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	810	1	1	1	0.00
22/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	800	1	1	1	0.00
22/12/2021	R214 On 04-August-22			Bond Future	11.03	67.2731	67.3486	67.2731	0.00
22/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2696	3	3	3	0.00
22/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2725	3	3	3	0.00
22/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2753	3	3	3	0.00
22/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3019	3	3	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
22/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	2991	3	3	3	0.00
22/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3047	3	3	3	0.00
22/12/2021	R214 On 03-November-22			Bond Future	11.20	64.8682	64.9442	64.8682	0.00
22/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3757	4	4	4	0.00
22/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3787	4	4	4	0.00
22/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3727	4	4	4	0.00
22/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	2937	3	3	3	0.00
22/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	2961	3	3	3	0.00
22/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	2985	3	3	3	0.00
22/12/2021	R248 On 03-February-22			Bond Future	10.69	86.8013	86.9342	86.8013	192,246.00
22/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	362	0	0	0	900.00
22/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	5835	6	6	6	0.00
22/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1682	2	2	2	0.00
22/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	525	0	1	0	1,300.00
22/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	3044	3	3	3	1,400.00
22/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	5716	6	6	6	0.00
22/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	5775	6	6	6	0.00
22/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	741	1	1	1	100.00
22/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	1007	1	1	1	0.00
22/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	57	0	0	0	0.00
22/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	156	0	0	0	0.00
22/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	2550	2	3	2	900.00
22/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1013	1	1	1	0.00
22/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	5587	6	6	6	0.00
22/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	7176	7	7	7	0.00
22/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	2445	3	2	3	0.00
22/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	232	0	0	0	0.00
22/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	4157	4	4	4	0.00
22/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	791	1	1	1	0.00
22/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	3522	4	4	4	0.00
22/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	2952	3	3	3	0.00
22/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	1609	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
22/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	244	0	0	0	0.00
22/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	238	0	0	0	0.00
22/12/2021	R248 On 05-May-22			Bond Future	10.85	83.4130	83.5460	83.4130	2,035.00
22/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	7376	7	7	7	0.00
22/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	7272	7	7	7	0.00
22/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	7324	7	7	7	0.00
22/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	941	1	1	1	0.00
22/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	919	1	1	1	0.00
22/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	930	1	1	1	0.00
22/12/2021	R248 On 04-August-22			Bond Future	11.02	84.3814	84.5156	84.3814	0.00
22/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	3484	3	3	3	0.00
22/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	3412	3	3	3	0.00
22/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	3448	3	3	3	0.00
22/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	3688	4	4	4	0.00
22/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	3723	4	4	4	0.00
22/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	3653	4	4	4	0.00
22/12/2021	R248 On 03-November-22			Bond Future	11.19	81.0636	81.1989	81.0636	0.00
22/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	4512	4	5	4	0.00
22/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	4549	4	5	4	0.00
22/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	4586	4	5	4	0.00
22/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	3783	4	4	4	0.00
22/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	3753	4	4	4	0.00
22/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	3722	4	4	4	0.00