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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 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
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

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	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	9.6005	91.4202	83,592.00
13/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	117	0	117	0	0.00
13/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2232	2	2232	2	0.00
13/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	6247	6	6247	6	0.00
13/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1294	1	1294	1	1,000.00
13/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	1824	2	1824	2	0.00
13/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	909	1	909	1	0.00
13/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	888	1	888	1	0.00
13/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	17	0	17	0	101.00
13/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	144	0	144	0	1,000.00
13/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	1889	2	1889	2	950.00
13/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	931	1	931	1	0.00
13/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	826	1	826	1	0.00
13/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	353	0	353	0	0.00
13/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	729	1	729	1	0.00
13/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	482	1	482	1	950.00
13/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	2584	3	2584	3	0.00
13/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	2036	2	2036	2	101.00
13/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2990	3	2990	3	0.00
13/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1870	2	1870	2	0.00
13/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1713	2	1713	2	0.00
13/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	865	1	865	1	0.00
13/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	699	1	699	1	8,000.00
13/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	4134	4	4134	4	0.00
13/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	6563	7	6563	7	0.00
13/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	4381	4	4381	4	0.00
13/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1775	2	1775	2	0.00
13/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1744	2	1744	2	0.00
13/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	901	1	901	1	101.00
13/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	1297	1	1297	1	0.00
13/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	67	0	67	0	1,000.00
13/12/2021	2030 On 05-May-22			Bond Future	9.82	92.5042	9.8185	92.5042	14,763.00

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 05-May-22	11.04	Call	Bond Future	6340	6	6340	6	0.00
13/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3201	3	3201	3	0.00
13/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	388	0	388	0	200.00
13/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	463	0	463	0	1,800.00
13/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1092	1	1092	1	0.00
13/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	33	0	33	0	200.00
13/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3233	3	3233	3	0.00
13/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	3266	3	3266	3	0.00
13/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	2468	3	2468	3	0.00
13/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	91	0	91	0	1,800.00
13/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	191	0	191	0	1,073.00
13/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	8993	9	8993	9	0.00
13/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	5609	6	5609	6	0.00
13/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	5255	5	5255	5	0.00
13/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	1337	1	1337	1	0.00
13/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	1353	1	1353	1	200.00
13/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	11276	11	11276	11	0.00
13/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	7258	7	7258	7	0.00
13/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	3471	3	3471	3	1,073.00
13/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1369	1	1369	1	0.00
13/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	494	1	494	1	1,800.00
13/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1814	2	1814	2	1,073.00
13/12/2021	2030 On 04-August-22			Bond Future	10.05	89.5850	10.0530	89.5850	0.00
13/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	756	1	756	1	800.00
13/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1497	2	1497	2	0.00
13/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	237	0	237	0	800.00
13/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1515	2	1515	2	0.00
13/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1534	2	1534	2	0.00
13/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	5366	5	5366	5	0.00
13/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	1178	1	1178	1	800.00
13/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3947	4	3947	4	0.00
13/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3979	4	3979	4	0.00
13/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	9206	9	9206	9	0.00

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13/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	4010	4	4010	4	0.00
13/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	5754	6	5754	6	0.00
13/12/2021	2030 On 03-November-22			Bond Future	10.28	90.7535	10.2786	90.7535	0.00
13/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	2575	3	2575	3	0.00
13/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	2553	3	2553	3	0.00
13/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	2598	3	2598	3	0.00
13/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	3432	3	3432	3	0.00
13/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	3481	3	3481	3	0.00
13/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	3456	3	3456	3	0.00
13/12/2021	2032 On 03-February-22			Bond Future	10.04	91.6667	10.0400	91.6667	124,446.00
13/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	19	0	19	0	198.00
13/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	63	0	63	0	97.00
13/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	393	0	393	0	0.00
13/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	5005	5	5005	5	0.00
13/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	5250	5	5250	5	0.00
13/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	2883	3	2883	3	0.00
13/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	2925	3	2925	3	0.00
13/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	1736	2	1736	2	0.00
13/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	2511	3	2511	3	0.00
13/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1032	1	1032	1	900.00
13/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	1418	0	1418	0	100.00
13/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	466	0	466	0	210.00
13/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	2841	3	2841	3	0.00
13/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	3862	4	3862	4	0.00
13/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	2799	3	2799	3	0.00
13/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	822	1	822	1	0.00
13/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	407	0	407	0	400.00
13/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	548	1	548	1	0.00
13/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	6137	6	6137	6	0.00
13/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	3272	3	3272	3	0.00
13/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	3815	4	3815	4	0.00
13/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	374	0	374	0	0.00
13/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	493	1	493	1	210.00

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13/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	112	0	112	0	210.00
13/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	6900	7	6900	7	0.00
13/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	3126	3	3126	3	0.00
13/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	2167	2	2167	2	198.00
13/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1848	2	1848	2	900.00
13/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	633	1	633	1	0.00
13/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	365	0	365	0	97.00
13/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	619	1	619	1	0.00
13/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	592	1	592	1	198.00
13/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	740	1	740	1	400.00
13/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2944	3	2944	3	0.00
13/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	2726	3	2726	3	0.00
13/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	1418	0	1418	0	0.00
13/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	1159	1	1159	1	97.00
13/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	605	1	605	1	0.00
13/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	182	0	182	0	400.00
13/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	205	0	205	0	900.00
13/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	3173	3	3173	3	0.00
13/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	5488	6	5488	6	0.00
13/12/2021	2032 On 05-May-22			Bond Future	10.24	88.6068	10.2445	88.6068	20,406.00
13/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	5196	5	5196	5	0.00
13/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	5113	5	5113	5	0.00
13/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	764	1	764	1	780.00
13/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2105	2	2105	2	780.00
13/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	2426	2	2426	2	993.00
13/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	5790	6	5790	6	0.00
13/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	4947	5	4947	5	0.00
13/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	5155	5	5155	5	0.00
13/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	886	1	886	1	0.00
13/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	2171	2	2171	2	0.00
13/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	942	1	942	1	993.00
13/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	897	1	897	1	0.00
13/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	738	1	738	1	780.00

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13/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	2468	3	2468	3	0.00
13/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	4606	5	4606	5	0.00
13/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	875	1	875	1	0.00
13/12/2021	2032 On 04-August-22			Bond Future	10.46	89.6433	10.4570	89.6433	0.00
13/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	6914	7	6914	7	0.00
13/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	8109	8	8109	8	0.00
13/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2134	2	2134	2	0.00
13/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2159	2	2159	2	0.00
13/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2184	2	2184	2	0.00
13/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1107	1	1107	1	800.00
13/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	313	0	313	0	800.00
13/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	8942	9	8942	9	0.00
13/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	5249	5	5249	5	0.00
13/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	3549	4	3549	4	0.00
13/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	3519	4	3519	4	0.00
13/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	750	1	750	1	0.00
13/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	975	1	975	1	800.00
13/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	3488	4	3488	4	0.00
13/12/2021	2032 On 03-November-22			Bond Future	10.67	86.6670	10.6709	86.6670	0.00
13/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3234	3	3234	3	0.00
13/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	3291	3	3291	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
13/12/2021	2037 On 03-February-22			Bond Future	10.78	83.4933	10.7798	83.4933	119,322.00
13/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	4623	5	4623	5	0.00
13/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	4521	5	4521	5	0.00
13/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	4572	5	4572	5	0.00
13/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	361	0	361	0	0.00
13/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	378	0	378	0	0.00
13/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	370	0	370	0	0.00
13/12/2021	2037 On 05-May-22			Bond Future	10.98	84.4834	10.9765	84.4834	11,855.00

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13/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	6147	6	6147	6	0.00
13/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	6057	6	6057	6	0.00
13/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	6102	6	6102	6	0.00
13/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	1005	1	1005	1	0.00
13/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	1029	1	1029	1	0.00
13/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	1017	1	1017	1	0.00
13/12/2021	2037 On 04-August-22			Bond Future	11.18	81.2154	11.1847	81.2154	0.00
13/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2411	2	2411	2	0.00
13/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3305	3	3305	3	1,050.00
13/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4025	4	4025	4	0.00
13/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	729	1	729	1	50.00
13/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	6105	6	6105	6	0.00
13/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2357	2	2357	2	0.00
13/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2384	2	2384	2	0.00
13/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	4176	4	4176	4	0.00
13/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1651	2	1651	2	1,050.00
13/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	4105	4	4105	4	0.00
13/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	7729	8	7729	8	0.00
13/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	4140	4	4140	4	50.00
13/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2615	3	2615	3	50.00
13/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	3152	3	3152	3	0.00
13/12/2021	2037 On 03-November-22			Bond Future	11.38	82.2797	11.3813	82.2797	0.00
13/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3474	4	3474	4	0.00
13/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	3533	4	3533	4	0.00
13/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	3503	4	3503	4	0.00
13/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3927	4	3927	4	0.00
13/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3956	4	3956	4	0.00
13/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3897	4	3897	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	10.9069	85.5194	89,884.00

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 03-February-22	10.60	Call	Bond Future	820	1	820	1	2,000.00
13/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	4815	5	4815	5	0.00
13/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	4869	5	4869	5	0.00
13/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	4923	5	4923	5	0.00
13/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	435	0	435	0	0.00
13/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	426	0	426	0	0.00
13/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	416	0	416	0	0.00
13/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2975	3	2975	3	0.00
13/12/2021	2040 On 05-May-22			Bond Future	11.10	86.5335	11.0981	86.5335	8,568.00
13/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6223	6	6223	6	0.00
13/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6271	6	6271	6	0.00
13/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	216	0	216	0	1,200.00
13/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	11873	12	11873	12	0.00
13/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6319	7	6319	7	0.00
13/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1243	1	1243	1	1,200.00
13/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4903	5	4903	5	0.00
13/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	1085	1	1085	1	0.00
13/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	306	0	306	0	1,200.00
13/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	1098	1	1098	1	0.00
13/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	9514	9	9514	9	0.00
13/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	1110	1	1110	1	0.00
13/12/2021	2040 On 04-August-22			Bond Future	11.30	83.0389	11.3003	83.0389	0.00
13/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	7241	7	7241	7	0.00
13/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2543	3	2543	3	0.00
13/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	296	0	296	0	460.00
13/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1660	2	1660	2	460.00
13/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2572	3	2572	3	0.00
13/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2602	3	2602	3	0.00
13/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	4257	4	4257	4	0.00
13/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11834	12	11834	12	0.00
13/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1464	1	1464	1	460.00
13/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	4295	4	4295	4	0.00
13/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5717	6	5717	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	4333	4	4333	4	0.00
13/12/2021	2040 On 03-November-22			Bond Future	11.49	84.1275	11.4908	84.1275	0.00
13/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	3728	4	3728	4	0.00
13/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	3664	4	3664	4	0.00
13/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	3696	4	3696	4	0.00
13/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	4243	4	4243	4	0.00
13/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	4307	4	4307	4	0.00
13/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	4275	4	4275	4	0.00
13/12/2021	2044 On 03-February-22			Bond Future	10.95	82.3096	10.9517	82.3096	59,613.00
13/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	4850	5	4850	5	0.00
13/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	4743	5	4743	5	0.00
13/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	4796	5	4796	5	0.00
13/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	462	0	462	0	0.00
13/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	472	0	472	0	0.00
13/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	452	0	452	0	0.00
13/12/2021	2044 On 05-May-22			Bond Future	11.13	83.2857	11.1338	83.2857	5,735.00
13/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	6266	7	6266	7	0.00
13/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6170	6	6170	6	0.00
13/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6218	6	6218	6	0.00
13/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	1148	1	1148	1	0.00
13/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	1161	1	1161	1	0.00
13/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	1135	1	1135	1	0.00
13/12/2021	2044 On 04-August-22			Bond Future	11.33	79.8782	11.3260	79.8782	0.00
13/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	2694	3	2694	3	0.00
13/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	2633	3	2633	3	0.00
13/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	2663	3	2663	3	0.00
13/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	4250	4	4250	4	0.00
13/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	4289	4	4289	4	0.00
13/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	4213	4	4213	4	0.00
13/12/2021	2044 On 03-November-22			Bond Future	11.51	80.9255	11.5067	80.9255	0.00
13/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	3642	4	3642	4	0.00
13/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	3674	4	3674	4	0.00
13/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	3706	4	3706	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	2044 On 03-November-22	11.41	Put	Bond Future	4333	4	4333	4	0.00
13/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	4367	4	4367	4	0.00
13/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	4400	4	4400	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
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

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	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
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	11.5389	77.5606	263.00
13/12/2021	ES33 On 05-May-22			Bond Future	11.78	74.7213	11.7806	74.7213	87.00
13/12/2021	ES33 On 04-August-22			Bond Future	12.03	75.6076	12.0326	75.6076	0.00
13/12/2021	ES33 On 03-November-22			Bond Future	12.29	72.8402	12.2880	72.8402	0.00
13/12/2021	ES42 On 03-February-22			Bond Future	12.00	76.2839	11.9957	76.2839	3,579.00
13/12/2021	ES42 On 05-May-22			Bond Future	12.22	72.9482	12.2231	72.9482	1,190.00
13/12/2021	ES42 On 04-August-22			Bond Future	12.45	73.8120	12.4537	73.8120	0.00
13/12/2021	ES42 On 03-November-22			Bond Future	12.69	70.5424	12.6882	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	132820	14	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-February-22	792.75	Call	GOVI	132720	14	132720	14	0.00
13/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	132620	14	132620	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	273350	28	0.00
13/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	273250	28	273250	28	0.00
13/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	273150	28	273150	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	61910	7	0.00
13/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	61810	7	61810	7	0.00
13/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	61710	7	61710	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	154280	16	0.00
13/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	154480	16	154480	16	0.00
13/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	154380	16	154380	16	0.00
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

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	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	8.6830	0.1077	0.00
13/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1250	3.8750	96.1250	0.00
13/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0650	3.9350	96.0650	0.00
13/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8200	4.1800	95.8200	0.00
13/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7550	4.2550	95.7550	0.00
13/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.56	95.4400	4.5600	95.4400	0.00
13/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.62	95.3800	4.6200	95.3800	0.00
13/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1300	4.8700	95.1300	72.00
13/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.27	94.7450	5.2650	94.7450	0.00
13/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.72	94.2800	5.7200	94.2800	68.00
13/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.96	94.0300	5.9600	94.0300	0.00
13/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.27	93.7350	6.2650	93.7350	0.00
13/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.44	93.5650	6.4350	93.5650	75.00
13/12/2021	R023 On 03-February-22			Bond Future	5.20	106.0480	5.2000	106.0480	16,327.00
13/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	121	0	121	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 03-February-22	5.07	Call	Bond Future	125	0	125	0	0.00
13/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	129	0	129	0	0.00
13/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	253	0	253	0	0.00
13/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	259	0	259	0	0.00
13/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	266	0	266	0	0.00
13/12/2021	R023 On 05-May-22			Bond Future	5.33	103.3943	5.3265	103.3943	835.00
13/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	831	1	831	1	0.00
13/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	838	1	838	1	0.00
13/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	845	1	845	1	0.00
13/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	69	0	69	0	0.00
13/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	70	0	70	0	0.00
13/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	71	0	71	0	0.00
13/12/2021	R023 On 04-August-22			Bond Future	5.51	104.6311	5.5098	104.6311	0.00
13/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	424	0	424	0	0.00
13/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	428	0	428	0	0.00
13/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	432	0	432	0	0.00
13/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	134	0	134	0	0.00
13/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	135	0	135	0	0.00
13/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	137	0	137	0	0.00
13/12/2021	R023 On 03-November-22			Bond Future	5.88	102.0578	5.8754	102.0578	0.00
13/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	361	0	361	0	0.00
13/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	357	0	357	0	0.00
13/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	359	0	359	0	0.00
13/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	241	0	241	0	0.00
13/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	242	0	242	0	0.00
13/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	240	0	240	0	0.00
13/12/2021	R035 On 03-February-22			Bond Future	10.59	91.9792	10.5913	91.9792	108,629.00
13/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	82	0	82	0	683.00
13/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	429	0	429	0	280.00
13/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	7781	8	7781	8	0.00
13/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	4870	5	4870	5	0.00
13/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	4411	4	4411	4	0.00
13/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	673	1	673	1	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	11.05	Call	Bond Future	3478	4	3478	4	0.00
13/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	4614	5	4614	5	0.00
13/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	5181	5	5181	5	0.00
13/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	4310	4	4310	4	0.00
13/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	4360	4	4360	4	0.00
13/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	219	0	219	0	200.00
13/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	6978	7	6978	7	0.00
13/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	3384	3	3384	3	0.00
13/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	3766	4	3766	4	0.00
13/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	911	1	911	1	1,600.00
13/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	1660	2	1660	2	0.00
13/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	1798	2	1798	2	0.00
13/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	713	1	713	1	200.00
13/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	887	1	887	1	0.00
13/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	2511	3	2511	3	500.00
13/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	2863	3	2863	3	0.00
13/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	2955	3	2955	3	0.00
13/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1541	2	1541	2	200.00
13/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	2469	2	2469	2	0.00
13/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	621	1	621	1	1,600.00
13/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	125	0	125	0	280.00
13/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	4654	5	4654	5	0.00
13/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	418	0	418	0	0.00
13/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	427	0	427	0	0.00
13/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	291	0	291	0	683.00
13/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	374	0	374	0	200.00
13/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	334	0	334	0	500.00
13/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	545	1	545	1	200.00
13/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	1424	1	1424	1	683.00
13/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	409	0	409	0	0.00
13/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	648	1	648	1	280.00
13/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	84	0	84	0	1,800.00
13/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	3644	4	3644	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 03-February-22	9.70	Put	Bond Future	6040	6	6040	6	0.00
13/12/2021	R035 On 05-May-22			Bond Future	10.79	88.5913	10.7904	88.5913	8,926.00
13/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	6053	6	6053	6	0.00
13/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	10760	11	10760	11	0.00
13/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	2678	3	2678	3	0.00
13/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	5962	6	5962	6	0.00
13/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	6008	6	6008	6	0.00
13/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	2357	2	2357	2	1,200.00
13/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2795	3	2795	3	0.00
13/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	960	1	960	1	0.00
13/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	971	1	971	1	0.00
13/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	2494	3	2494	3	1,200.00
13/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	298	0	298	0	1,200.00
13/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	948	1	948	1	0.00
13/12/2021	R035 On 04-August-22			Bond Future	11.00	89.6252	10.9994	89.6252	0.00
13/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	3586	4	3586	4	0.00
13/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	7804	8	7804	8	0.00
13/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	1848	2	1848	2	400.00
13/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2394	2	2394	2	0.00
13/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2339	2	2339	2	0.00
13/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2367	2	2367	2	0.00
13/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	622	1	622	1	100.00
13/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2125	2	2125	2	0.00
13/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	362	0	362	0	400.00
13/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	9907	10	9907	10	0.00
13/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	4329	4	4329	4	100.00
13/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	8032	8	8032	8	0.00
13/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	4744	5	4744	5	0.00
13/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	4012	4	4012	4	0.00
13/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	4046	4	4046	4	0.00
13/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2804	3	2804	3	100.00
13/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3978	4	3978	4	0.00
13/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	1095	1	1095	1	400.00

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13/12/2021	R035 On 03-November-22			Bond Future	11.21	86.3187	11.2089	86.3187	0.00
13/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	3445	3	3445	3	0.00
13/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	3415	3	3415	3	0.00
13/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	3474	4	3474	4	0.00
13/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3820	4	3820	4	0.00
13/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3879	4	3879	4	0.00
13/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3849	4	3849	4	0.00
13/12/2021	R186 On 03-February-22			Bond Future	7.95	111.3753	7.9533	111.3753	69,931.00
13/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	128	0	128	0	0.00
13/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	133	0	133	0	0.00
13/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	138	0	138	0	0.00
13/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2938	3	2938	3	0.00
13/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2976	3	2976	3	0.00
13/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	3015	3	3015	3	0.00
13/12/2021	R186 On 05-May-22			Bond Future	8.17	112.6951	8.1716	112.6951	4,514.00
13/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	2730	3	2730	3	0.00
13/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	3602	4	3602	4	0.00
13/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	1904	2	1904	2	0.00
13/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	1995	2	1995	2	454.00
13/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1058	1	1058	1	435.00
13/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	1881	2	1881	2	0.00
13/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	109	0	109	0	3,600.00
13/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	4356	4	4356	4	0.00
13/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	1926	2	1926	2	0.00
13/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1538	1	1538	1	454.00
13/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	514	0	514	0	3,600.00
13/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	330	0	330	0	435.00
13/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3960	4	3960	4	0.00
13/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	3317	3	3317	3	0.00
13/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1664	2	1664	2	0.00
13/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1336	1	1336	1	0.00
13/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	426	0	426	0	454.00
13/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	6053	6	6053	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1370	1	1370	1	0.00
13/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	2229	2	2229	2	0.00
13/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1287	1	1287	1	0.00
13/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1353	1	1353	1	0.00
13/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	591	1	591	1	454.00
13/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	882	1	882	1	4,035.00
13/12/2021	R186 On 04-August-22			Bond Future	8.41	108.7426	8.4084	108.7426	0.00
13/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1479	1	1479	1	0.00
13/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1462	1	1462	1	0.00
13/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	232	0	232	0	3,600.00
13/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1497	1	1497	1	0.00
13/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	5568	5	5568	5	0.00
13/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1180	1	1180	1	3,600.00
13/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	558	1	558	1	3,600.00
13/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2475	3	2475	3	0.00
13/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5859	6	5859	6	0.00
13/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2884	3	2884	3	0.00
13/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2516	3	2516	3	0.00
13/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2495	3	2495	3	0.00
13/12/2021	R186 On 03-November-22			Bond Future	8.65	110.1514	8.6524	110.1514	0.00
13/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2127	2	2127	2	0.00
13/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2091	2	2091	2	0.00
13/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2109	2	2109	2	0.00
13/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2508	3	2508	3	0.00
13/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2525	3	2525	3	0.00
13/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2490	3	2490	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

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	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	10.5505	71.0313	20,306.00
13/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	3140	3	3140	3	0.00
13/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3056	3	3056	3	0.00
13/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	3098	3	3098	3	0.00
13/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	493	1	493	1	0.00
13/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	504	1	504	1	0.00
13/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	482	1	482	1	0.00
13/12/2021	R209 On 05-May-22			Bond Future	10.73	68.7319	10.7293	68.7319	5,396.00
13/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	4699	5	4699	5	0.00
13/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	6930	7	6930	7	0.00
13/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	4660	5	4660	5	0.00
13/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	344	0	344	0	8,525.00
13/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2274	2	2274	2	0.00
13/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	4621	5	4621	5	0.00
13/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	951	1	951	1	0.00
13/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	2162	2	2162	2	12,050.00
13/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	5988	6	5988	6	0.00
13/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	939	1	939	1	0.00
13/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	478	0	478	0	12,050.00
13/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	928	1	928	1	0.00
13/12/2021	R209 On 04-August-22			Bond Future	10.91	69.5344	10.9131	69.5344	0.00
13/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	1907	2	1907	2	0.00
13/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	1952	2	1952	2	0.00
13/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	1929	2	1929	2	0.00
13/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3733	4	3733	4	0.00
13/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3765	4	3765	4	0.00
13/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3701	4	3701	4	0.00
13/12/2021	R209 On 03-November-22			Bond Future	11.10	67.3023	11.0958	67.3023	0.00
13/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	2973	3	2973	3	0.00
13/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	2999	3	2999	3	0.00
13/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3025	3	3025	3	0.00
13/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	3367	3	3367	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	R209 On 03-November-22	11.02	Put	Bond Future	3394	3	3394	3	0.00
13/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	3420	3	3420	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	9.8620	86.1978	22,660.00
13/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	162	0	162	0	220.00
13/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	2590	3	2590	3	0.00
13/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4017	4	4017	4	0.00
13/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2223	2	2223	2	0.00
13/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2295	2	2295	2	0.00
13/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	1595	2	1595	2	0.00
13/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	1626	2	1626	2	0.00
13/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	213	0	213	0	430.00
13/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	679	1	679	1	0.00
13/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1056	1	1056	1	0.00
13/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	13	0	13	0	200.00
13/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	31	0	31	0	102.00
13/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	4320	4	4320	4	0.00
13/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	1718	2	1718	2	0.00
13/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	1656	2	1656	2	0.00
13/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	1041	1	1041	1	0.00
13/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	3663	4	3663	4	0.00
13/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	2172	2	2172	2	200.00
13/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	999	1	999	1	430.00
13/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	225	0	225	0	220.00
13/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	5839	6	5839	6	0.00
13/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	266	0	266	0	430.00
13/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	6798	7	6798	7	0.00
13/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1592	2	1592	2	102.00
13/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	1063	1	1063	1	0.00
13/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	1084	1	1084	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 03-February-22	10.17	Put	Bond Future	702	1	702	1	220.00
13/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	733	1	733	1	200.00
13/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	590	1	590	1	102.00
13/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	4000	4	4000	4	0.00
13/12/2021	R213 On 05-May-22			Bond Future	10.06	83.6874	10.0632	83.6874	0.00
13/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	3972	4	3972	4	0.00
13/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	3936	4	3936	4	0.00
13/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	3900	4	3900	4	0.00
13/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	1060	1	1060	1	0.00
13/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	1072	1	1072	1	0.00
13/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	1085	1	1085	1	0.00
13/12/2021	R213 On 04-August-22			Bond Future	10.28	84.6672	10.2757	84.6672	0.00
13/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	1741	2	1741	2	0.00
13/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	1699	2	1699	2	0.00
13/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	1720	2	1720	2	0.00
13/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3616	4	3616	4	0.00
13/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3676	4	3676	4	0.00
13/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3646	4	3646	4	0.00
13/12/2021	R213 On 03-November-22			Bond Future	10.49	82.2388	10.4914	82.2388	0.00
13/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	2796	3	2796	3	0.00
13/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	2748	3	2748	3	0.00
13/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	2772	3	2772	3	0.00
13/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	3257	3	3257	3	0.00
13/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	3281	3	3281	3	0.00
13/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	3233	3	3233	3	0.00
13/12/2021	R214 On 03-February-22			Bond Future	10.90	68.0676	10.9002	68.0676	17,604.00
13/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3226	3	3226	3	0.00
13/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3268	3	3268	3	0.00
13/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3311	4	3311	4	0.00
13/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	520	1	520	1	0.00
13/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	509	0	509	0	0.00
13/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	498	0	498	0	0.00
13/12/2021	R214 On 05-May-22			Bond Future	11.07	65.5946	11.0722	65.5946	441.00

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 05-May-22	11.73	Call	Bond Future	4571	5	4571	5	0.00
13/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	4610	5	4610	5	0.00
13/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	4649	5	4649	5	0.00
13/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	1063	1	1063	1	0.00
13/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	1051	1	1051	1	0.00
13/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	1039	1	1039	1	0.00
13/12/2021	R214 On 04-August-22			Bond Future	11.25	66.3595	11.2510	66.3595	0.00
13/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2118	2	2118	2	0.00
13/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2142	2	2142	2	0.00
13/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2167	2	2167	2	0.00
13/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3643	4	3643	4	0.00
13/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3611	4	3611	4	0.00
13/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3675	4	3675	4	0.00
13/12/2021	R214 On 03-November-22			Bond Future	11.43	63.9479	11.4288	63.9479	0.00
13/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3083	3	3083	3	0.00
13/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3109	3	3109	3	0.00
13/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3056	3	3056	3	0.00
13/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3476	3	3476	3	0.00
13/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3503	3	3503	3	0.00
13/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3530	3	3530	3	0.00
13/12/2021	R248 On 03-February-22			Bond Future	10.89	85.7400	10.8947	85.7400	192,221.00
13/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	208	0	208	0	900.00
13/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	4620	5	4620	5	0.00
13/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1121	1	1121	1	0.00
13/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	313	0	313	0	1,300.00
13/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2184	2	2184	2	1,400.00
13/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	4510	5	4510	5	0.00
13/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	4565	5	4565	5	0.00
13/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	454	1	454	1	100.00
13/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	636	1	636	1	0.00
13/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	28	0	28	0	0.00
13/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	84	0	84	0	0.00
13/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	1788	2	1788	2	900.00

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13/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1750	2	1750	2	0.00
13/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	7013	7	7013	7	0.00
13/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	8646	8	8646	8	0.00
13/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	3573	3	3573	3	0.00
13/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	515	0	515	0	0.00
13/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	5503	5	5503	5	0.00
13/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	1431	1	1431	1	0.00
13/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	4809	5	4809	5	0.00
13/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	4165	4	4165	4	0.00
13/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	2547	2	2547	2	0.00
13/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	538	1	538	1	0.00
13/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	526	1	526	1	0.00
13/12/2021	R248 On 05-May-22			Bond Future	11.07	82.3412	11.0658	82.3412	2,035.00
13/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6138	6	6138	6	0.00
13/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	6040	6	6040	6	0.00
13/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	6089	6	6089	6	0.00
13/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	1223	1	1223	1	0.00
13/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	1196	1	1196	1	0.00
13/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	1209	1	1209	1	0.00
13/12/2021	R248 On 04-August-22			Bond Future	11.24	83.3014	11.2440	83.3014	0.00
13/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	2734	3	2734	3	0.00
13/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	2671	3	2671	3	0.00
13/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	2703	3	2703	3	0.00
13/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	4470	4	4470	4	0.00
13/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	4510	4	4510	4	0.00
13/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	4430	4	4430	4	0.00
13/12/2021	R248 On 03-November-22			Bond Future	11.42	79.9762	11.4210	79.9762	0.00
13/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	3673	4	3673	4	0.00
13/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	3706	4	3706	4	0.00
13/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	3739	4	3739	4	0.00
13/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	4484	4	4484	4	0.00
13/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	4450	4	4450	4	0.00
13/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	4415	4	4415	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
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