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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
14/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	2025 On 03-February-22			Bond Future	154.79	154.7317	154.7863	154.7317	5,416.00
14/12/2021	2025 On 05-May-22			Bond Future	156.66	156.6024	156.6570	156.6024	164.00
14/12/2021	2025 On 04-August-22			Bond Future	157.00	156.9472	156.9982	156.9472	0.00
14/12/2021	2025 On 03-November-22			Bond Future	158.99	158.9429	158.9891	158.9429	0.00
14/12/2021	2029 On 03-February-22			Bond Future	113.97	113.2009	113.9707	113.2009	3,872.00
14/12/2021	2029 On 05-May-22			Bond Future	114.15	113.3720	114.1508	113.3720	591.00
14/12/2021	2029 On 04-August-22			Bond Future	115.57	114.7887	115.5739	114.7887	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
14/12/2021	2029 On 03-November-22			Bond Future	115.82	115.0246	115.8159	115.0246	0.00
14/12/2021	2030 On 03-February-22			Bond Future	9.51	91.3917	9.5119	91.3917	83,592.00
14/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	157	0	157	0	0.00
14/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2547	2	2547	2	0.00
14/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	6686	6	6686	6	0.00
14/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1528	1	1528	1	1,000.00
14/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	2108	2	2108	2	0.00
14/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	1095	1	1095	1	0.00
14/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	1071	1	1071	1	0.00
14/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	25	0	25	0	101.00
14/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	191	0	191	0	1,000.00
14/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	2179	2	2179	2	950.00
14/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	1120	1	1120	1	0.00
14/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	1000	1	1000	1	0.00
14/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	448	0	448	0	0.00
14/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	889	1	889	1	0.00
14/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	602	0	602	0	950.00
14/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	2244	3	2244	3	0.00
14/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1737	2	1737	2	101.00
14/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2625	3	2625	3	0.00
14/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1585	2	1585	2	0.00
14/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1443	2	1443	2	0.00
14/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	694	1	694	1	0.00
14/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	554	1	554	1	8,000.00
14/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	3721	4	3721	4	0.00
14/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	6111	7	6111	7	0.00
14/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	3961	4	3961	4	0.00
14/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1499	2	1499	2	0.00
14/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1471	2	1471	2	0.00
14/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	726	1	726	1	101.00
14/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	1070	1	1070	1	0.00
14/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	47	0	47	0	1,000.00
14/12/2021	2030 On 05-May-22			Bond Future	9.73	92.4746	9.7257	92.4746	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
14/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	6733	6	6733	6	0.00
14/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3500	3	3500	3	0.00
14/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	462	0	462	0	200.00
14/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	546	0	546	0	1,800.00
14/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1248	1	1248	1	0.00
14/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	41	0	41	0	200.00
14/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3534	3	3534	3	0.00
14/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	3568	3	3568	3	0.00
14/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	2729	2	2729	2	0.00
14/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	113	0	113	0	1,800.00
14/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	232	0	232	0	1,073.00
14/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	8550	9	8550	9	0.00
14/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	5217	6	5217	6	0.00
14/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	4874	5	4874	5	0.00
14/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	1174	1	1174	1	0.00
14/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	1189	1	1189	1	200.00
14/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	10820	11	10820	11	0.00
14/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	6834	7	6834	7	0.00
14/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	3162	3	3162	3	1,073.00
14/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1204	1	1204	1	0.00
14/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	423	0	423	0	1,800.00
14/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1610	2	1610	2	1,073.00
14/12/2021	2030 On 04-August-22			Bond Future	9.96	89.5549	9.9561	89.5549	0.00
14/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	861	1	861	1	800.00
14/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1667	1	1667	1	0.00
14/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	278	0	278	0	800.00
14/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1687	2	1687	2	0.00
14/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1707	2	1707	2	0.00
14/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	5711	5	5711	5	0.00
14/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	1056	1	1056	1	800.00
14/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3652	4	3652	4	0.00
14/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3682	4	3682	4	0.00
14/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	8779	9	8779	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
14/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	3712	4	3712	4	0.00
14/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	5392	6	5392	6	0.00
14/12/2021	2030 On 03-November-22			Bond Future	10.18	90.7226	10.1776	90.7226	0.00
14/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	2797	3	2797	3	0.00
14/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	2774	3	2774	3	0.00
14/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	2821	3	2821	3	0.00
14/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	3185	3	3185	3	0.00
14/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	3232	3	3232	3	0.00
14/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	3208	3	3208	3	0.00
14/12/2021	2032 On 03-February-22			Bond Future	9.96	91.7227	9.9569	91.7227	124,446.00
14/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	27	0	27	0	198.00
14/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	87	0	87	0	97.00
14/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	495	0	495	0	0.00
14/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	5436	5	5436	5	0.00
14/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	5686	5	5686	5	0.00
14/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	3238	3	3238	3	0.00
14/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	3283	3	3283	3	0.00
14/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	2011	2	2011	2	0.00
14/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	2845	3	2845	3	0.00
14/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1232	1	1232	1	900.00
14/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	1662	1	1662	1	100.00
14/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	582	0	582	0	210.00
14/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	3194	3	3194	3	0.00
14/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	4260	4	4260	4	0.00
14/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	3149	3	3149	3	0.00
14/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	994	1	994	1	0.00
14/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	512	0	512	0	400.00
14/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	678	1	678	1	0.00
14/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	6589	6	6589	6	0.00
14/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	3647	3	3647	3	0.00
14/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	4212	4	4212	4	0.00
14/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	288	0	288	0	0.00
14/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	385	0	385	0	210.00

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14/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	82	0	82	0	210.00
14/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	6425	7	6425	7	0.00
14/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	2748	3	2748	3	0.00
14/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	1856	2	1856	2	198.00
14/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1565	2	1565	2	900.00
14/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	501	1	501	1	0.00
14/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	281	0	281	0	97.00
14/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	490	1	490	1	0.00
14/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	467	1	467	1	198.00
14/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	591	1	591	1	400.00
14/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2577	3	2577	3	0.00
14/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	2374	3	2374	3	0.00
14/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	1179	1	1179	1	0.00
14/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	951	1	951	1	97.00
14/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	478	1	478	1	0.00
14/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	135	0	135	0	400.00
14/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	154	0	154	0	900.00
14/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	2792	3	2792	3	0.00
14/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	5029	5	5029	5	0.00
14/12/2021	2032 On 05-May-22			Bond Future	10.16	88.6628	10.1579	88.6628	20,406.00
14/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	5571	5	5571	5	0.00
14/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	5486	5	5486	5	0.00
14/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	887	1	887	1	780.00
14/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2343	2	2343	2	780.00
14/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	2685	2	2685	2	993.00
14/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	6180	6	6180	6	0.00
14/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	5315	5	5315	5	0.00
14/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	5528	5	5528	5	0.00
14/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	772	1	772	1	0.00
14/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	1942	2	1942	2	0.00
14/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	821	1	821	1	993.00
14/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	781	1	781	1	0.00
14/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	640	1	640	1	780.00

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14/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	2218	2	2218	2	0.00
14/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	4240	5	4240	5	0.00
14/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	762	1	762	1	0.00
14/12/2021	2032 On 04-August-22			Bond Future	10.37	89.6998	10.3671	89.6998	0.00
14/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	7303	7	7303	7	0.00
14/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	8519	8	8519	8	0.00
14/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2348	2	2348	2	0.00
14/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2375	2	2375	2	0.00
14/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2402	2	2402	2	0.00
14/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1247	1	1247	1	800.00
14/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	366	0	366	0	800.00
14/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	8503	9	8503	9	0.00
14/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	4897	5	4897	5	0.00
14/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	3272	4	3272	4	0.00
14/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	3243	4	3243	4	0.00
14/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	669	1	669	1	0.00
14/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	872	1	872	1	800.00
14/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	3214	3	3214	3	0.00
14/12/2021	2032 On 03-November-22			Bond Future	10.58	86.7239	10.5776	86.7239	0.00
14/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3490	3	3490	3	0.00
14/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	3053	3	3053	3	0.00
14/12/2021	2033 On 03-February-22			Bond Future	111.19	110.3068	111.1871	110.3068	7,393.00
14/12/2021	2033 On 05-May-22			Bond Future	111.25	110.3612	111.2516	110.3612	2,121.00
14/12/2021	2033 On 04-August-22			Bond Future	112.64	111.7403	112.6386	111.7403	0.00
14/12/2021	2033 On 03-November-22			Bond Future	112.76	111.8568	112.7629	111.8568	0.00
14/12/2021	2037 On 03-February-22			Bond Future	10.70	83.4227	10.7022	83.4227	119,322.00
14/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	5044	5	5044	5	0.00
14/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	4939	5	4939	5	0.00
14/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	4991	5	4991	5	0.00
14/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	282	0	282	0	0.00
14/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	296	0	296	0	0.00
14/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	289	0	289	0	0.00
14/12/2021	2037 On 05-May-22			Bond Future	10.90	84.4113	10.8959	84.4113	11,855.00

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14/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	6538	6	6538	6	0.00
14/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	6445	6	6445	6	0.00
14/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	6491	6	6491	6	0.00
14/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	890	1	890	1	0.00
14/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	910	1	910	1	0.00
14/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	900	1	900	1	0.00
14/12/2021	2037 On 04-August-22			Bond Future	11.10	81.1423	11.1011	81.1423	0.00
14/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2633	2	2633	2	0.00
14/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3573	3	3573	3	1,050.00
14/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4325	4	4325	4	0.00
14/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	826	1	826	1	50.00
14/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	6469	6	6469	6	0.00
14/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2576	2	2576	2	0.00
14/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2604	2	2604	2	0.00
14/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	3884	4	3884	4	0.00
14/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1505	2	1505	2	1,050.00
14/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	3816	4	3816	4	0.00
14/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	7317	8	7317	8	0.00
14/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	3850	4	3850	4	50.00
14/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2405	3	2405	3	50.00
14/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	2910	3	2910	3	0.00
14/12/2021	2037 On 03-November-22			Bond Future	11.29	82.2054	11.2948	82.2054	0.00
14/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3731	3	3731	3	0.00
14/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	3794	4	3794	4	0.00
14/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	3762	4	3762	4	0.00
14/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3672	4	3672	4	0.00
14/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3701	4	3701	4	0.00
14/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3644	4	3644	4	0.00
14/12/2021	2038 On 03-February-22			Bond Future	125.92	125.9023	125.9212	125.9023	6,294.00
14/12/2021	2038 On 05-May-22			Bond Future	127.44	127.4245	127.4432	127.4245	677.00
14/12/2021	2038 On 04-August-22			Bond Future	127.22	127.2034	127.2187	127.2034	0.00
14/12/2021	2038 On 03-November-22			Bond Future	128.83	128.8209	128.8322	128.8209	0.00
14/12/2021	2040 On 03-February-22			Bond Future	10.84	85.3015	10.8396	85.3015	89,887.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	960	1	960	1	2,000.00
14/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	5198	5	5198	5	0.00
14/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	5253	5	5253	5	0.00
14/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	5309	5	5309	5	0.00
14/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	353	0	353	0	0.00
14/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	345	0	345	0	0.00
14/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	337	0	337	0	0.00
14/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2650	3	2650	3	0.00
14/12/2021	2040 On 05-May-22			Bond Future	11.03	86.3123	11.0283	86.3123	8,568.00
14/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6579	6	6579	6	0.00
14/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6629	6	6629	6	0.00
14/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	253	0	253	0	1,200.00
14/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	12307	12	12307	12	0.00
14/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6678	6	6678	6	0.00
14/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1385	1	1385	1	1,200.00
14/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4574	5	4574	5	0.00
14/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	973	1	973	1	0.00
14/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	269	0	269	0	1,200.00
14/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	985	1	985	1	0.00
14/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	9081	10	9081	10	0.00
14/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	996	1	996	1	0.00
14/12/2021	2040 On 04-August-22			Bond Future	11.23	82.8148	11.2279	82.8148	0.00
14/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	7595	7	7595	7	0.00
14/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2748	3	2748	3	0.00
14/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	337	0	337	0	460.00
14/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1814	2	1814	2	460.00
14/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2778	3	2778	3	0.00
14/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2809	3	2809	3	0.00
14/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	3991	4	3991	4	0.00
14/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11401	12	11401	12	0.00
14/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1345	1	1345	1	460.00
14/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	4027	4	4027	4	0.00
14/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5398	6	5398	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
14/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	4063	4	4063	4	0.00
14/12/2021	2040 On 03-November-22			Bond Future	11.42	83.9003	11.4160	83.9003	0.00
14/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	3966	4	3966	4	0.00
14/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	3900	4	3900	4	0.00
14/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	3933	4	3933	4	0.00
14/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	4005	4	4005	4	0.00
14/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	4067	4	4067	4	0.00
14/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	4035	4	4035	4	0.00
14/12/2021	2044 On 03-February-22			Bond Future	10.88	82.0147	10.8796	82.0147	59,613.00
14/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	5268	5	5268	5	0.00
14/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	5212	5	5212	5	0.00
14/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	5156	5	5156	5	0.00
14/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	379	0	379	0	0.00
14/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	370	0	370	0	0.00
14/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	362	0	362	0	0.00
14/12/2021	2044 On 05-May-22			Bond Future	11.06	82.9867	11.0589	82.9867	5,735.00
14/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	6655	6	6655	6	0.00
14/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6556	6	6556	6	0.00
14/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6606	6	6606	6	0.00
14/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	1023	1	1023	1	0.00
14/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	1035	1	1035	1	0.00
14/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	1011	1	1011	1	0.00
14/12/2021	2044 On 04-August-22			Bond Future	11.25	79.5753	11.2483	79.5753	0.00
14/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	2926	3	2926	3	0.00
14/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	2861	3	2861	3	0.00
14/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	2893	3	2893	3	0.00
14/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	3964	4	3964	4	0.00
14/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	4000	4	4000	4	0.00
14/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	3928	4	3928	4	0.00
14/12/2021	2044 On 03-November-22			Bond Future	11.43	80.6186	11.4264	80.6186	0.00
14/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	3899	4	3899	4	0.00
14/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	3932	4	3932	4	0.00
14/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	3966	4	3966	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
14/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	4072	4	4072	4	0.00
14/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	4104	4	4104	4	0.00
14/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	4136	4	4136	4	0.00
14/12/2021	2046 On 03-February-22			Bond Future	115.61	114.6259	115.6141	114.6259	15,506.00
14/12/2021	2046 On 05-May-22			Bond Future	115.13	114.1301	115.1299	114.1301	171.00
14/12/2021	2046 On 04-August-22			Bond Future	116.57	115.5564	116.5656	115.5564	0.00
14/12/2021	2046 On 03-November-22			Bond Future	116.12	115.1033	116.1213	115.1033	0.00
14/12/2021	2050 On 03-February-22			Bond Future	117.64	116.7357	117.6393	116.7357	9,280.00
14/12/2021	2050 On 05-May-22			Bond Future	119.06	118.1469	119.0608	118.1469	379.00
14/12/2021	2050 On 04-August-22			Bond Future	118.53	117.6098	118.5318	117.6098	0.00
14/12/2021	2050 On 03-November-22			Bond Future	120.04	119.1053	120.0351	119.1053	0.00
14/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	AL37 On 03-February-22			Index Future	811.65	809.6260	811.6470	809.6260	0.00
14/12/2021	AL37 On 05-May-22			Index Future	821.26	819.2120	821.2580	819.2120	0.00
14/12/2021	AL37 On 04-August-22			Index Future	831.19	829.1420	831.1930	829.1420	0.00
14/12/2021	AL37 On 03-November-22			Index Future	841.65	839.5950	841.6460	839.5950	0.00
14/12/2021	AL7T On 03-February-22			Index Future	926.04	921.6540	926.0420	921.6540	0.00
14/12/2021	AL7T On 05-May-22			Index Future	937.01	932.5660	937.0080	932.5660	0.00
14/12/2021	AL7T On 04-August-22			Index Future	948.34	943.8710	948.3430	943.8710	0.00
14/12/2021	AL7T On 03-November-22			Index Future	960.27	955.7700	960.2690	955.7700	0.00
14/12/2021	ALBI On 03-February-22			Index Future	820.19	816.5720	820.1850	816.5720	193.00
14/12/2021	ALBI On 05-May-22			Index Future	829.90	826.2400	829.8980	826.2400	29.00
14/12/2021	ALBI On 04-August-22			Index Future	839.94	836.2560	839.9370	836.2560	0.00
14/12/2021	ALBI On 03-November-22			Index Future	850.50	846.7980	850.5000	846.7980	0.00
14/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	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
14/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2021	ES33 On 03-February-22			Bond Future	11.46	77.5360	11.4596	77.5360	263.00
14/12/2021	ES33 On 05-May-22			Bond Future	11.70	74.6958	11.6980	74.6958	87.00
14/12/2021	ES33 On 04-August-22			Bond Future	11.95	75.5815	11.9467	75.5815	0.00
14/12/2021	ES33 On 03-November-22			Bond Future	12.20	72.8136	12.1990	72.8136	0.00
14/12/2021	ES42 On 03-February-22			Bond Future	11.92	76.0714	11.9221	76.0714	3,579.00
14/12/2021	ES42 On 05-May-22			Bond Future	12.15	72.7327	12.1464	72.7327	1,190.00
14/12/2021	ES42 On 04-August-22			Bond Future	12.37	73.5936	12.3739	73.5936	0.00
14/12/2021	ES42 On 03-November-22			Bond Future	12.61	70.3209	12.6054	70.3209	0.00
14/12/2021	GOVI On 03-February-22			GOVI	809.56	806.0220	809.5610	806.0220	983.00
14/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	168210	13	168210	13	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
14/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	168110	13	168110	13	0.00
14/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	168010	13	168010	13	0.00
14/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 05-May-22			GOVI	819.15	815.5650	819.1480	815.5650	0.00
14/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	309180	27	309180	27	0.00
14/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	309080	27	309080	27	0.00
14/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	308980	27	308980	27	0.00
14/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 04-August-22			GOVI	829.06	825.4510	829.0570	825.4510	0.00
14/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	97970	6	97970	6	0.00
14/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	97870	6	97870	6	0.00
14/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	97770	6	97770	6	0.00
14/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 03-November-22			GOVI	839.48	835.8580	839.4830	835.8580	0.00
14/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	190530	15	190530	15	0.00
14/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	190730	15	190730	15	0.00
14/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	190630	15	190630	15	0.00
14/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
14/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
14/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2021	IGOV On 03-February-22			Index Future	305.70	304.9010	305.6980	304.9010	483.00
14/12/2021	IGOV On 05-May-22			Index Future	309.39	308.5850	309.3930	308.5850	16.00
14/12/2021	IGOV On 04-August-22			Index Future	313.21	312.4000	313.2100	312.4000	0.00
14/12/2021	IGOV On 03-November-22			Index Future	317.22	316.4110	317.2220	316.4110	0.00
14/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
14/12/2021	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
14/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1250	3.8850	96.1250	0.00
14/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0650	3.9450	96.0650	0.00
14/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.19	95.8200	4.1900	95.8200	0.00
14/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7450	4.2550	95.7450	0.00
14/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.57	95.4400	4.5700	95.4400	0.00
14/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.64	95.3800	4.6400	95.3800	0.00
14/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.90	95.1300	4.9000	95.1300	72.00
14/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.29	94.7350	5.2850	94.7350	0.00
14/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.73	94.2800	5.7300	94.2800	68.00
14/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.96	94.0400	5.9600	94.0400	0.00
14/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.27	93.7350	6.2650	93.7350	0.00
14/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.44	93.5650	6.4350	93.5650	75.00
14/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.58	6.5800	6.5800	6.5800	0.00
14/12/2021	R023 On 03-February-22			Bond Future	5.20	106.0277	5.1983	106.0277	16,431.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	120	0	120	0	0.00
14/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	124	0	124	0	0.00
14/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	128	0	128	0	0.00
14/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	251	0	251	0	0.00
14/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	257	0	257	0	0.00
14/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	263	0	263	0	0.00
14/12/2021	R023 On 05-May-22			Bond Future	5.32	103.3731	5.3249	103.3731	835.00
14/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	832	1	832	1	0.00
14/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	838	1	838	1	0.00
14/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	845	1	845	1	0.00
14/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	68	0	68	0	0.00
14/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	69	0	69	0	0.00
14/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	70	0	70	0	0.00
14/12/2021	R023 On 04-August-22			Bond Future	5.51	104.6091	5.5126	104.6091	0.00
14/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	422	0	422	0	0.00
14/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	426	0	426	0	0.00
14/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	430	0	430	0	0.00
14/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	134	0	134	0	0.00
14/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	135	0	135	0	0.00
14/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	137	0	137	0	0.00
14/12/2021	R023 On 03-November-22			Bond Future	5.89	102.0355	5.8920	102.0355	0.00
14/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	358	0	358	0	0.00
14/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	353	0	353	0	0.00
14/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	355	0	355	0	0.00
14/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	242	0	242	0	0.00
14/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	243	0	243	0	0.00
14/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	241	0	241	0	0.00
14/12/2021	R035 On 03-February-22			Bond Future	10.51	91.9432	10.5133	91.9432	108,629.00
14/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	109	0	109	0	683.00
14/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	530	0	530	0	280.00
14/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	8258	8	8258	8	0.00
14/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	5296	5	5296	5	0.00
14/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	4822	4	4822	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
14/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	813	1	813	1	500.00
14/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	3854	3	3854	3	0.00
14/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	279	0	279	0	200.00
14/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	7445	7	7445	7	0.00
14/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	5032	5	5032	5	0.00
14/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	5615	5	5615	5	0.00
14/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	4718	4	4718	4	0.00
14/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	4770	4	4770	4	0.00
14/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	3756	3	3756	3	0.00
14/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	4155	4	4155	4	0.00
14/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	1085	1	1085	1	1,600.00
14/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	1917	2	1917	2	0.00
14/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	2067	2	2067	2	0.00
14/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	860	1	860	1	200.00
14/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	1058	1	1058	1	0.00
14/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	2183	3	2183	3	500.00
14/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	2510	3	2510	3	0.00
14/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	2596	3	2596	3	0.00
14/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1298	2	1298	2	200.00
14/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	2144	2	2144	2	0.00
14/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	497	1	497	1	1,600.00
14/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	329	0	329	0	0.00
14/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	336	0	336	0	0.00
14/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	225	0	225	0	683.00
14/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	292	0	292	0	200.00
14/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	260	0	260	0	500.00
14/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	93	0	93	0	280.00
14/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	4215	5	4215	5	0.00
14/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	434	1	434	1	200.00
14/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	1195	1	1195	1	683.00
14/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	321	0	321	0	0.00
14/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	520	1	520	1	280.00
14/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	62	0	62	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	3246	4	3246	4	0.00
14/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	5568	6	5568	6	0.00
14/12/2021	R035 On 05-May-22			Bond Future	10.71	88.5542	10.7093	88.5542	8,926.00
14/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	6445	6	6445	6	0.00
14/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	11224	11	11224	11	0.00
14/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	2942	3	2942	3	0.00
14/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	6351	6	6351	6	0.00
14/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	6398	6	6398	6	0.00
14/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	2602	2	2602	2	1,200.00
14/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2535	3	2535	3	0.00
14/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	845	1	845	1	0.00
14/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	855	1	855	1	0.00
14/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	2254	2	2254	2	1,200.00
14/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	257	0	257	0	1,200.00
14/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	835	1	835	1	0.00
14/12/2021	R035 On 04-August-22			Bond Future	10.92	89.5874	10.9153	89.5874	0.00
14/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	3869	4	3869	4	0.00
14/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	8207	8	8207	8	0.00
14/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	2036	2	2036	2	400.00
14/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2617	2	2617	2	0.00
14/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2558	2	2558	2	0.00
14/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2587	2	2587	2	0.00
14/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	708	1	708	1	100.00
14/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2331	2	2331	2	0.00
14/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	417	0	417	0	400.00
14/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	9454	10	9454	10	0.00
14/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	4027	4	4027	4	100.00
14/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	7610	8	7610	8	0.00
14/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	4423	5	4423	5	0.00
14/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3724	4	3724	4	0.00
14/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	3756	4	3756	4	0.00
14/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2578	3	2578	3	100.00
14/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3691	4	3691	4	0.00

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14/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	989	1	989	1	400.00
14/12/2021	R035 On 03-November-22			Bond Future	11.12	86.2801	11.1218	86.2801	0.00
14/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	3702	3	3702	3	0.00
14/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	3672	3	3672	3	0.00
14/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	3734	3	3734	3	0.00
14/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3567	4	3567	4	0.00
14/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3623	4	3623	4	0.00
14/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3595	4	3595	4	0.00
14/12/2021	R186 On 03-February-22			Bond Future	7.88	111.5044	7.8800	111.5044	69,931.00
14/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	162	0	162	0	0.00
14/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	168	0	168	0	0.00
14/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	174	0	174	0	0.00
14/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2664	3	2664	3	0.00
14/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2702	3	2702	3	0.00
14/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	2739	3	2739	3	0.00
14/12/2021	R186 On 05-May-22			Bond Future	8.09	112.8249	8.0932	112.8249	4,514.00
14/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	2943	3	2943	3	0.00
14/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	3842	4	3842	4	0.00
14/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	2079	2	2079	2	0.00
14/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2175	2	2175	2	454.00
14/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1180	1	1180	1	435.00
14/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	2055	2	2055	2	0.00
14/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	129	0	129	0	3,600.00
14/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	4613	4	4613	4	0.00
14/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	2102	2	2102	2	0.00
14/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1692	2	1692	2	454.00
14/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	588	1	588	1	3,600.00
14/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	384	0	384	0	435.00
14/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3700	4	3700	4	0.00
14/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	3078	3	3078	3	0.00
14/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1505	2	1505	2	0.00
14/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1199	1	1199	1	0.00
14/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	369	0	369	0	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	5760	6	5760	6	0.00
14/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1231	1	1231	1	0.00
14/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	2038	2	2038	2	0.00
14/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1153	1	1153	1	0.00
14/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1215	1	1215	1	0.00
14/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	517	1	517	1	454.00
14/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	781	1	781	1	4,035.00
14/12/2021	R186 On 04-August-22			Bond Future	8.33	108.8738	8.3250	108.8738	0.00
14/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1613	1	1613	1	0.00
14/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1595	1	1595	1	0.00
14/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	267	0	267	0	3,600.00
14/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1632	1	1632	1	0.00
14/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	5825	6	5825	6	0.00
14/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1296	1	1296	1	3,600.00
14/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	501	1	501	1	3,600.00
14/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2295	2	2295	2	0.00
14/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5579	6	5579	6	0.00
14/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2685	3	2685	3	0.00
14/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2335	3	2335	3	0.00
14/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2315	2	2315	2	0.00
14/12/2021	R186 On 03-November-22			Bond Future	8.56	110.2838	8.5638	110.2838	0.00
14/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2280	2	2280	2	0.00
14/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2242	2	2242	2	0.00
14/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2261	2	2261	2	0.00
14/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2345	3	2345	3	0.00
14/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2362	3	2362	3	0.00
14/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2329	2	2329	2	0.00
14/12/2021	R197 On 03-February-22			Bond Future	322.06	322.0758	322.0640	322.0758	1,132.00
14/12/2021	R197 On 05-May-22			Bond Future	325.96	325.9692	325.9559	325.9692	237.00
14/12/2021	R197 On 04-August-22			Bond Future	321.66	321.6818	321.6593	321.6818	0.00
14/12/2021	R197 On 03-November-22			Bond Future	325.74	325.7729	325.7392	325.7729	0.00
14/12/2021	R202 On 03-February-22			Bond Future	240.64	241.0637	240.6364	241.0637	7,693.00
14/12/2021	R202 On 05-May-22			Bond Future	243.54	243.9777	243.5442	243.9777	413.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2021	R202 On 04-August-22			Bond Future	242.14	242.5856	242.1398	242.5856	0.00
14/12/2021	R202 On 03-November-22			Bond Future	245.21	245.6703	245.2108	245.6703	0.00
14/12/2021	R209 On 03-February-22			Bond Future	10.47	70.9965	10.4736	70.9965	20,306.00
14/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	3473	3	3473	3	0.00
14/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3386	3	3386	3	0.00
14/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	3430	3	3430	3	0.00
14/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	393	0	393	0	0.00
14/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	402	1	402	1	0.00
14/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	384	0	384	0	0.00
14/12/2021	R209 On 05-May-22			Bond Future	10.65	68.6963	10.6496	68.6963	5,396.00
14/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	5027	5	5027	5	0.00
14/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	7304	7	7304	7	0.00
14/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	4986	5	4986	5	0.00
14/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	407	0	407	0	8,525.00
14/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2502	2	2502	2	0.00
14/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	4946	5	4946	5	0.00
14/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	839	1	839	1	0.00
14/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	1953	2	1953	2	12,050.00
14/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	5614	6	5614	6	0.00
14/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	829	1	829	1	0.00
14/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	416	0	416	0	12,050.00
14/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	819	1	819	1	0.00
14/12/2021	R209 On 04-August-22			Bond Future	10.83	69.4980	10.8307	69.4980	0.00
14/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	2088	2	2088	2	0.00
14/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	2136	2	2136	2	0.00
14/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	2112	2	2112	2	0.00
14/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3475	4	3475	4	0.00
14/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3507	4	3507	4	0.00
14/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3445	4	3445	4	0.00
14/12/2021	R209 On 03-November-22			Bond Future	11.01	67.2654	11.0108	67.2654	0.00
14/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3195	3	3195	3	0.00
14/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3222	3	3222	3	0.00
14/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3249	3	3249	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
14/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	3149	3	3149	3	0.00
14/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	3174	3	3174	3	0.00
14/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	3199	3	3199	3	0.00
14/12/2021	R210 On 03-February-22			Bond Future	212.72	212.8205	212.7169	212.8205	1,449.00
14/12/2021	R210 On 05-May-22			Bond Future	212.44	212.5413	212.4355	212.5413	104.00
14/12/2021	R210 On 04-August-22			Bond Future	215.08	215.1972	215.0842	215.1972	0.00
14/12/2021	R210 On 03-November-22			Bond Future	214.90	215.0190	214.8974	215.0190	0.00
14/12/2021	R213 On 03-February-22			Bond Future	9.78	86.2220	9.7788	86.2220	22,660.00
14/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	211	0	211	0	220.00
14/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	2906	3	2906	3	0.00
14/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4391	4	4391	4	0.00
14/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2518	2	2518	2	0.00
14/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2594	2	2594	2	0.00
14/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	1843	2	1843	2	0.00
14/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	1876	2	1876	2	0.00
14/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	273	0	273	0	430.00
14/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	822	1	822	1	0.00
14/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1248	1	1248	1	0.00
14/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	1976	2	1976	2	0.00
14/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	19	0	19	0	200.00
14/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	44	0	44	0	102.00
14/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	4703	4	4703	4	0.00
14/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	1909	2	1909	2	0.00
14/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	857	1	857	1	0.00
14/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	3287	4	3287	4	0.00
14/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	1878	2	1878	2	200.00
14/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	171	0	171	0	220.00
14/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	5414	6	5414	6	0.00
14/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	203	0	203	0	430.00
14/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	6367	7	6367	7	0.00
14/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	820	1	820	1	430.00
14/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1347	2	1347	2	102.00
14/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	876	1	876	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
14/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	895	1	895	1	0.00
14/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	564	1	564	1	220.00
14/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	590	1	590	1	200.00
14/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	470	1	470	1	102.00
14/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	3612	4	3612	4	0.00
14/12/2021	R213 On 05-May-22			Bond Future	9.98	83.7113	9.9765	83.7113	0.00
14/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	4285	4	4285	4	0.00
14/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	4248	4	4248	4	0.00
14/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	4211	4	4211	4	0.00
14/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	932	1	932	1	0.00
14/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	943	1	943	1	0.00
14/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	955	1	955	1	0.00
14/12/2021	R213 On 04-August-22			Bond Future	10.19	84.6912	10.1856	84.6912	0.00
14/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	1919	2	1919	2	0.00
14/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	1875	2	1875	2	0.00
14/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	1897	2	1897	2	0.00
14/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3350	4	3350	4	0.00
14/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3407	4	3407	4	0.00
14/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3379	4	3379	4	0.00
14/12/2021	R213 On 03-November-22			Bond Future	10.40	82.2627	10.3979	82.2627	0.00
14/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	3018	3	3018	3	0.00
14/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	2968	3	2968	3	0.00
14/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	2993	3	2993	3	0.00
14/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	3031	3	3031	3	0.00
14/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	3054	3	3054	3	0.00
14/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	3008	3	3008	3	0.00
14/12/2021	R214 On 03-February-22			Bond Future	10.83	67.8561	10.8283	67.8561	17,604.00
14/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3541	3	3541	3	0.00
14/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3585	3	3585	3	0.00
14/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3629	3	3629	3	0.00
14/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	422	1	422	1	0.00
14/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	413	1	413	1	0.00
14/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	404	0	404	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
14/12/2021	R214 On 05-May-22			Bond Future	11.00	65.3802	10.9976	65.3802	441.00
14/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	4875	5	4875	5	0.00
14/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	4915	5	4915	5	0.00
14/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	4955	5	4955	5	0.00
14/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	949	1	949	1	0.00
14/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	938	1	938	1	0.00
14/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	927	1	927	1	0.00
14/12/2021	R214 On 04-August-22			Bond Future	11.17	66.1422	11.1740	66.1422	0.00
14/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2300	2	2300	2	0.00
14/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2325	2	2325	2	0.00
14/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2351	2	2351	2	0.00
14/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3405	4	3405	4	0.00
14/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3375	4	3375	4	0.00
14/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3436	4	3436	4	0.00
14/12/2021	R214 On 03-November-22			Bond Future	11.35	63.7277	11.3493	63.7277	0.00
14/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3296	3	3296	3	0.00
14/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3324	3	3324	3	0.00
14/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3269	3	3269	3	0.00
14/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3266	3	3266	3	0.00
14/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3292	4	3292	4	0.00
14/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3318	4	3318	4	0.00
14/12/2021	R248 On 03-February-22			Bond Future	10.82	85.4351	10.8227	85.4351	192,221.00
14/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	263	0	263	0	900.00
14/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	5040	5	5040	5	0.00
14/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1316	1	1316	1	0.00
14/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	388	0	388	0	1,300.00
14/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2481	2	2481	2	1,400.00
14/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	4927	5	4927	5	0.00
14/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	4984	5	4984	5	0.00
14/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	555	0	555	0	100.00
14/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	766	1	766	1	0.00
14/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	38	0	38	0	0.00
14/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	109	0	109	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
14/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	2051	2	2051	2	900.00
14/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1491	2	1491	2	0.00
14/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	6516	7	6516	7	0.00
14/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	8133	9	8133	9	0.00
14/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	3181	4	3181	4	0.00
14/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	413	1	413	1	0.00
14/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	5035	6	5035	6	0.00
14/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	1205	1	1205	1	0.00
14/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	4362	5	4362	5	0.00
14/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	3743	4	3743	4	0.00
14/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	2220	3	2220	3	0.00
14/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	432	1	432	1	0.00
14/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	423	1	423	1	0.00
14/12/2021	R248 On 05-May-22			Bond Future	10.99	82.0320	10.9909	82.0320	2,035.00
14/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6535	6	6535	6	0.00
14/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	6434	6	6434	6	0.00
14/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	6485	6	6485	6	0.00
14/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	1089	1	1089	1	0.00
14/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	1064	1	1064	1	0.00
14/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	1076	1	1076	1	0.00
14/12/2021	R248 On 04-August-22			Bond Future	11.17	82.9882	11.1664	82.9882	0.00
14/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	2969	3	2969	3	0.00
14/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	2903	3	2903	3	0.00
14/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	2936	3	2936	3	0.00
14/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	4172	4	4172	4	0.00
14/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	4210	5	4210	5	0.00
14/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	4134	4	4134	4	0.00
14/12/2021	R248 On 03-November-22			Bond Future	11.34	79.6588	11.3408	79.6588	0.00
14/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	3937	4	3937	4	0.00
14/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	3971	4	3971	4	0.00
14/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	4006	4	4006	4	0.00
14/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	4212	4	4212	4	0.00
14/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	4179	4	4179	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
14/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	4146	4	4146	4	0.00