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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
20/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	2025 On 03-February-22			Bond Future	154.61	154.6565	154.6149	154.6565	5,554.00
20/12/2021	2025 On 05-May-22			Bond Future	156.48	156.5244	156.4818	156.5244	164.00
20/12/2021	2025 On 04-August-22			Bond Future	156.82	156.8620	156.8186	156.8620	0.00
20/12/2021	2025 On 03-November-22			Bond Future	158.81	158.8508	158.8066	158.8508	0.00
20/12/2021	2029 On 03-February-22			Bond Future	113.91	113.4532	113.9125	113.4532	3,872.00
20/12/2021	2029 On 05-May-22			Bond Future	114.09	113.6224	114.0868	113.6224	591.00
20/12/2021	2029 On 04-August-22			Bond Future	115.51	115.0388	115.5088	115.0388	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
20/12/2021	2029 On 03-November-22			Bond Future	115.75	115.2724	115.7482	115.2724	0.00
20/12/2021	2030 On 03-February-22			Bond Future	9.28	92.4923	9.2846	92.4923	82,799.00
20/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	290	0	290	0	0.00
20/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	3436	3	3436	3	0.00
20/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	7845	7	7845	7	0.00
20/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	2215	2	2215	2	1,000.00
20/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	2924	3	2924	3	0.00
20/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	1657	1	1657	1	0.00
20/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	1625	1	1625	1	0.00
20/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	51	0	51	0	101.00
20/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	346	0	346	0	1,000.00
20/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	3008	3	3008	3	950.00
20/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	1690	1	1690	1	0.00
20/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	1531	1	1531	1	0.00
20/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	751	1	751	1	0.00
20/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	1379	1	1379	1	0.00
20/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	976	1	976	1	950.00
20/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	1426	2	1426	2	0.00
20/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1034	1	1034	1	101.00
20/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	1735	2	1735	2	0.00
20/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	922	1	922	1	0.00
20/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	820	1	820	1	0.00
20/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	330	0	330	0	0.00
20/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	250	0	250	0	8,000.00
20/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	2683	3	2683	3	0.00
20/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	4944	5	4944	5	0.00
20/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	2901	3	2901	3	0.00
20/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	860	1	860	1	0.00
20/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	840	1	840	1	0.00
20/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	349	1	349	1	101.00
20/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	565	1	565	1	0.00
20/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	13	0	13	0	1,000.00
20/12/2021	2030 On 05-May-22			Bond Future	9.49	93.5871	9.4878	93.5871	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
20/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	7780	7	7780	7	0.00
20/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	4322	4	4322	4	0.00
20/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	685	1	685	1	200.00
20/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	800	1	800	1	1,800.00
20/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1700	1	1700	1	0.00
20/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	69	0	69	0	200.00
20/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	4360	4	4360	4	0.00
20/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	4397	4	4397	4	0.00
20/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	3456	3	3456	3	0.00
20/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	180	0	180	0	1,800.00
20/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	359	0	359	0	1,073.00
20/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	7412	8	7412	8	0.00
20/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	4235	5	4235	5	0.00
20/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	3922	4	3922	4	0.00
20/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	798	1	798	1	0.00
20/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	809	1	809	1	200.00
20/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	9641	10	9641	10	0.00
20/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	5755	6	5755	6	0.00
20/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	2408	3	2408	3	1,073.00
20/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	820	1	820	1	0.00
20/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	263	0	263	0	1,800.00
20/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1131	1	1131	1	1,073.00
20/12/2021	2030 On 04-August-22			Bond Future	9.71	90.6786	9.7063	90.6786	0.00
20/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	1173	1	1173	1	800.00
20/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	2154	2	2154	2	0.00
20/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	404	0	404	0	800.00
20/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	2177	2	2177	2	0.00
20/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	2201	2	2201	2	0.00
20/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	6645	6	6645	6	0.00
20/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	768	1	768	1	800.00
20/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	2925	3	2925	3	0.00
20/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	2952	3	2952	3	0.00
20/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	7683	8	7683	8	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
20/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	2978	3	2978	3	0.00
20/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	4482	5	4482	5	0.00
20/12/2021	2030 On 03-November-22			Bond Future	9.92	91.8564	9.9157	91.8564	0.00
20/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	3421	3	3421	3	0.00
20/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	3394	3	3394	3	0.00
20/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	3448	3	3448	3	0.00
20/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	2576	3	2576	3	0.00
20/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	2617	3	2617	3	0.00
20/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	2596	3	2596	3	0.00
20/12/2021	2032 On 03-February-22			Bond Future	9.75	92.8613	9.7458	92.8613	124,449.00
20/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	54	0	54	0	198.00
20/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	166	0	166	0	97.00
20/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	812	1	812	1	0.00
20/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	6581	6	6581	6	0.00
20/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	6841	6	6841	6	0.00
20/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	4216	4	4216	4	0.00
20/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	4266	4	4266	4	0.00
20/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	2796	2	2796	2	0.00
20/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	3773	3	3773	3	0.00
20/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1822	2	1822	2	900.00
20/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	2369	2	2369	2	100.00
20/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	937	1	937	1	210.00
20/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	4167	4	4167	4	0.00
20/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	5335	5	5335	5	0.00
20/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	4117	4	4117	4	0.00
20/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	1506	1	1506	1	0.00
20/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	836	1	836	1	400.00
20/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	1074	1	1074	1	0.00
20/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	7776	7	7776	7	0.00
20/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	4669	4	4669	4	0.00
20/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	5283	5	5283	5	0.00
20/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	116	0	116	0	0.00
20/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	164	0	164	0	210.00

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20/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	26	0	26	0	210.00
20/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	5209	6	5209	6	0.00
20/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	1829	2	1829	2	0.00
20/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	1126	1	1126	1	198.00
20/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	911	1	911	1	900.00
20/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	226	0	226	0	0.00
20/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	112	0	112	0	97.00
20/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	219	0	219	0	0.00
20/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	207	0	207	0	198.00
20/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	275	0	275	0	400.00
20/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	1689	2	1689	2	0.00
20/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	1526	2	1526	2	0.00
20/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	642	1	642	1	0.00
20/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	493	1	493	1	97.00
20/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	213	0	213	0	0.00
20/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	47	0	47	0	400.00
20/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	55	0	55	0	900.00
20/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	1865	2	1865	2	0.00
20/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	3864	4	3864	4	0.00
20/12/2021	2032 On 05-May-22			Bond Future	9.94	89.8138	9.9379	89.8138	20,406.00
20/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	6570	6	6570	6	0.00
20/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	6478	6	6478	6	0.00
20/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	1245	1	1245	1	780.00
20/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	3005	3	3005	3	780.00
20/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	3401	3	3401	3	993.00
20/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	7214	7	7214	7	0.00
20/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	6296	6	6296	6	0.00
20/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	6524	6	6524	6	0.00
20/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	510	1	510	1	0.00
20/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	1400	2	1400	2	0.00
20/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	546	1	546	1	993.00
20/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	517	1	517	1	0.00
20/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	417	1	417	1	780.00

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20/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	1623	2	1623	2	0.00
20/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	3341	4	3341	4	0.00
20/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	504	1	504	1	0.00
20/12/2021	2032 On 04-August-22			Bond Future	10.14	90.8624	10.1375	90.8624	0.00
20/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	8336	8	8336	8	0.00
20/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	9601	9	9601	9	0.00
20/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2947	3	2947	3	0.00
20/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2978	3	2978	3	0.00
20/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	3009	3	3009	3	0.00
20/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1648	1	1648	1	800.00
20/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	524	0	524	0	800.00
20/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	7388	8	7388	8	0.00
20/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	4026	4	4026	4	0.00
20/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	2598	3	2598	3	0.00
20/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	2573	3	2573	3	0.00
20/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	479	1	479	1	0.00
20/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	632	1	632	1	800.00
20/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	2549	3	2549	3	0.00
20/12/2021	2032 On 03-November-22			Bond Future	10.34	87.8972	10.3380	87.8972	0.00
20/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	4195	4	4195	4	0.00
20/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	2470	3	2470	3	0.00
20/12/2021	2033 On 03-February-22			Bond Future	111.21	111.7983	111.2077	111.7983	7,393.00
20/12/2021	2033 On 05-May-22			Bond Future	111.27	111.8653	111.2672	111.8653	2,121.00
20/12/2021	2033 On 04-August-22			Bond Future	112.65	113.2598	112.6541	113.2598	0.00
20/12/2021	2033 On 03-November-22			Bond Future	112.78	113.3901	112.7765	113.3901	0.00
20/12/2021	2037 On 03-February-22			Bond Future	10.52	84.4164	10.5223	84.4164	119,325.00
20/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	6065	5	6065	5	0.00
20/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	5953	5	5953	5	0.00
20/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	6009	5	6009	5	0.00
20/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	125	0	125	0	0.00
20/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	132	0	132	0	0.00
20/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	129	0	129	0	0.00
20/12/2021	2037 On 05-May-22			Bond Future	10.71	85.4157	10.7090	85.4157	11,855.00

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20/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	7472	7	7472	7	0.00
20/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	7374	7	7374	7	0.00
20/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	7423	7	7423	7	0.00
20/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	633	1	633	1	0.00
20/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	649	1	649	1	0.00
20/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	641	1	641	1	0.00
20/12/2021	2037 On 04-August-22			Bond Future	10.91	82.1564	10.9065	82.1564	0.00
20/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	3183	3	3183	3	0.00
20/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	4233	4	4233	4	1,050.00
20/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	5055	5	5055	5	0.00
20/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	1076	1	1076	1	50.00
20/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	7348	7	7348	7	0.00
20/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	3118	3	3118	3	0.00
20/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	3150	3	3150	3	0.00
20/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	3221	4	3221	4	0.00
20/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1178	1	1178	1	1,050.00
20/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	3161	4	3161	4	0.00
20/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	6362	7	6362	7	0.00
20/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	3191	4	3191	4	50.00
20/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	1930	2	1930	2	50.00
20/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	2364	3	2364	3	0.00
20/12/2021	2037 On 03-November-22			Bond Future	11.09	83.2289	11.0928	83.2289	0.00
20/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	4367	4	4367	4	0.00
20/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	4436	4	4436	4	0.00
20/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	4401	4	4401	4	0.00
20/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3091	3	3091	3	0.00
20/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3117	3	3117	3	0.00
20/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3066	3	3066	3	0.00
20/12/2021	2038 On 03-February-22			Bond Future	125.94	125.9370	125.9450	125.9370	6,294.00
20/12/2021	2038 On 05-May-22			Bond Future	127.47	127.4582	127.4657	127.4582	677.00
20/12/2021	2038 On 04-August-22			Bond Future	127.24	127.2317	127.2392	127.2317	0.00
20/12/2021	2038 On 03-November-22			Bond Future	128.85	128.8451	128.8524	128.8451	0.00
20/12/2021	2040 On 03-February-22			Bond Future	10.65	86.1876	10.6547	86.1876	89,889.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	1393	1	1393	1	2,000.00
20/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	6305	6	6305	6	0.00
20/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	6364	6	6364	6	0.00
20/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	6423	6	6423	6	0.00
20/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	160	0	160	0	0.00
20/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	156	0	156	0	0.00
20/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	151	0	151	0	0.00
20/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	1784	2	1784	2	0.00
20/12/2021	2040 On 05-May-22			Bond Future	10.84	87.2079	10.8362	87.2079	8,568.00
20/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	7599	7	7599	7	0.00
20/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	7651	7	7651	7	0.00
20/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	370	0	370	0	1,200.00
20/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	13526	13	13526	13	0.00
20/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	7703	7	7703	7	0.00
20/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1813	2	1813	2	1,200.00
20/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	3689	4	3689	4	0.00
20/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	685	1	685	1	0.00
20/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	174	0	174	0	1,200.00
20/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	693	1	693	1	0.00
20/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	7884	9	7884	9	0.00
20/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	702	1	702	1	0.00
20/12/2021	2040 On 04-August-22			Bond Future	11.03	83.7186	11.0280	83.7186	0.00
20/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	8613	8	8613	8	0.00
20/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	3354	3	3354	3	0.00
20/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	465	0	465	0	460.00
20/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	2280	2	2280	2	460.00
20/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	3389	3	3389	3	0.00
20/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	3425	3	3425	3	0.00
20/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	3276	4	3276	4	0.00
20/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	10200	11	10200	11	0.00
20/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1033	1	1033	1	460.00
20/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	3308	4	3308	4	0.00
20/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	4534	5	4534	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	3341	4	3341	4	0.00
20/12/2021	2040 On 03-November-22			Bond Future	11.21	84.8123	11.2083	84.8123	0.00
20/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	4668	4	4668	4	0.00
20/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	4595	4	4595	4	0.00
20/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	4631	4	4631	4	0.00
20/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	3360	4	3360	4	0.00
20/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	3415	4	3415	4	0.00
20/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	3388	4	3388	4	0.00
20/12/2021	2044 On 03-February-22			Bond Future	10.70	82.9855	10.6950	82.9855	59,672.00
20/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	6392	6	6392	6	0.00
20/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	6274	6	6274	6	0.00
20/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	6333	6	6333	6	0.00
20/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	169	0	169	0	0.00
20/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	174	0	174	0	0.00
20/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	165	0	165	0	0.00
20/12/2021	2044 On 05-May-22			Bond Future	10.87	83.9678	10.8672	83.9678	5,735.00
20/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	7693	7	7693	7	0.00
20/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	7589	7	7589	7	0.00
20/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	7641	7	7641	7	0.00
20/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	721	1	721	1	0.00
20/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	730	1	730	1	0.00
20/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	713	1	713	1	0.00
20/12/2021	2044 On 04-August-22			Bond Future	11.05	80.5659	11.0488	80.5659	0.00
20/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	3566	3	3566	3	0.00
20/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	3493	3	3493	3	0.00
20/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	3529	3	3529	3	0.00
20/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	3247	4	3247	4	0.00
20/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	3279	4	3279	4	0.00
20/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	3215	4	3215	4	0.00
20/12/2021	2044 On 03-November-22			Bond Future	11.22	81.6185	11.2192	81.6185	0.00
20/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	4604	4	4604	4	0.00
20/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	4641	4	4641	4	0.00
20/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	4678	4	4678	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
20/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	3415	4	3415	4	0.00
20/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	3443	4	3443	4	0.00
20/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	3472	4	3472	4	0.00
20/12/2021	2046 On 03-February-22			Bond Future	117.01	117.0045	117.0118	117.0045	15,506.00
20/12/2021	2046 On 05-May-22			Bond Future	116.54	116.5304	116.5374	116.5304	171.00
20/12/2021	2046 On 04-August-22			Bond Future	117.99	117.9831	117.9899	117.9831	0.00
20/12/2021	2046 On 03-November-22			Bond Future	117.56	117.5546	117.5612	117.5546	0.00
20/12/2021	2050 On 03-February-22			Bond Future	119.69	119.2256	119.6865	119.2256	9,280.00
20/12/2021	2050 On 05-May-22			Bond Future	121.13	120.6655	121.1313	120.6655	379.00
20/12/2021	2050 On 04-August-22			Bond Future	120.63	120.1541	120.6257	120.1541	0.00
20/12/2021	2050 On 03-November-22			Bond Future	122.15	121.6774	122.1549	121.6774	0.00
20/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	AL37 On 03-February-22			Index Future	818.97	815.5720	818.9700	815.5720	0.00
20/12/2021	AL37 On 05-May-22			Index Future	828.65	825.2210	828.6480	825.2210	0.00
20/12/2021	AL37 On 04-August-22			Index Future	838.67	835.2000	838.6660	835.2000	0.00
20/12/2021	AL37 On 03-November-22			Index Future	849.21	845.6990	849.2050	845.6990	0.00
20/12/2021	AL7T On 03-February-22			Index Future	938.46	932.5630	938.4640	932.5630	0.00
20/12/2021	AL7T On 05-May-22			Index Future	949.56	943.5960	949.5550	943.5960	0.00
20/12/2021	AL7T On 04-August-22			Index Future	961.03	955.0060	961.0340	955.0060	0.00
20/12/2021	AL7T On 03-November-22			Index Future	973.11	967.0120	973.1110	967.0120	0.00
20/12/2021	ALBI On 03-February-22			Index Future	830.77	824.8830	830.7740	824.8830	193.00
20/12/2021	ALBI On 05-May-22			Index Future	840.59	834.6410	840.5930	834.6410	29.00
20/12/2021	ALBI On 04-August-22			Index Future	850.75	844.7340	850.7540	844.7340	0.00
20/12/2021	ALBI On 03-November-22			Index Future	861.45	855.3540	861.4450	855.3540	0.00
20/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	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
20/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2021	ES33 On 03-February-22			Bond Future	11.26	78.4265	11.2573	78.4265	263.00
20/12/2021	ES33 On 05-May-22			Bond Future	11.49	75.5962	11.4873	75.5962	87.00
20/12/2021	ES33 On 04-August-22			Bond Future	11.73	76.4909	11.7269	76.4909	0.00
20/12/2021	ES33 On 03-November-22			Bond Future	11.97	73.7316	11.9697	73.7316	0.00
20/12/2021	ES42 On 03-February-22			Bond Future	11.74	76.9005	11.7359	76.9005	3,579.00
20/12/2021	ES42 On 05-May-22			Bond Future	11.95	73.5709	11.9521	73.5709	1,190.00
20/12/2021	ES42 On 04-August-22			Bond Future	12.17	74.4399	12.1713	74.4399	0.00
20/12/2021	ES42 On 03-November-22			Bond Future	12.39	71.1753	12.3939	71.1753	0.00
20/12/2021	GOVI On 03-February-22			GOVI	819.92	814.1790	819.9230	814.1790	984.00
20/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	271830	21	271830	21	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
20/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	271730	21	271730	21	0.00
20/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	271630	21	271630	21	0.00
20/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 05-May-22			GOVI	829.61	823.8110	829.6130	823.8110	0.00
20/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	413830	36	413830	36	0.00
20/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	413730	36	413730	36	0.00
20/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	413630	36	413630	36	0.00
20/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 04-August-22			GOVI	839.64	833.7730	839.6420	833.7730	0.00
20/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	203820	15	203820	15	0.00
20/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	203720	15	203720	15	0.00
20/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	203620	14	203620	14	0.00
20/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 03-November-22			GOVI	850.19	844.2550	850.1930	844.2550	0.00
20/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	297630	24	297630	24	0.00
20/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	297830	24	297830	24	0.00
20/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	297730	24	297730	24	0.00
20/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
20/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
20/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2021	IGOV On 03-February-22			Index Future	307.62	307.4410	307.6240	307.4410	483.00
20/12/2021	IGOV On 05-May-22			Index Future	311.34	311.1540	311.3350	311.1540	16.00
20/12/2021	IGOV On 04-August-22			Index Future	315.17	314.9910	315.1740	314.9910	0.00
20/12/2021	IGOV On 03-November-22			Index Future	319.21	319.0250	319.2080	319.0250	0.00
20/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
20/12/2021	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
20/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0650	3.9250	96.0650	0.00
20/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.8300	4.1600	95.8300	0.00
20/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7650	4.2150	95.7650	0.00
20/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.51	95.4900	4.5100	95.4900	0.00
20/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.56	95.4300	4.5600	95.4300	0.00
20/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.81	95.1850	4.8050	95.1850	72.00
20/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	0.00
20/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.61	94.3950	5.6050	94.3950	68.00
20/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.77	94.1600	5.7670	94.1600	0.00
20/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.11	93.8800	6.1100	93.8800	0.00
20/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.29	93.7150	6.2850	93.7150	75.00
20/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	0.00
20/12/2021	R023 On 03-February-22			Bond Future	5.13	106.1036	5.1308	106.1036	16,431.00
20/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	137	0	137	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
20/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	142	0	142	0	0.00
20/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	147	0	147	0	0.00
20/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	199	0	199	0	0.00
20/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	205	0	205	0	0.00
20/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	210	0	210	0	0.00
20/12/2021	R023 On 05-May-22			Bond Future	5.24	103.4486	5.2374	103.4486	835.00
20/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	887	1	887	1	0.00
20/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	894	1	894	1	0.00
20/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	901	1	901	1	0.00
20/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	54	0	54	0	0.00
20/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	54	0	54	0	0.00
20/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	55	0	55	0	0.00
20/12/2021	R023 On 04-August-22			Bond Future	5.39	104.6830	5.3852	104.6830	0.00
20/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	469	0	469	0	0.00
20/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	473	0	473	0	0.00
20/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	477	0	477	0	0.00
20/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	110	0	110	0	0.00
20/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	111	0	111	0	0.00
20/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	112	0	112	0	0.00
20/12/2021	R023 On 03-November-22			Bond Future	5.66	102.1057	5.6635	102.1057	0.00
20/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	396	0	396	0	0.00
20/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	391	0	391	0	0.00
20/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	394	0	394	0	0.00
20/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	210	0	210	0	0.00
20/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	211	0	211	0	0.00
20/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	209	0	209	0	0.00
20/12/2021	R035 On 03-February-22			Bond Future	10.31	93.0333	10.3124	93.0333	108,562.00
20/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	194	0	194	0	683.00
20/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	839	1	839	1	280.00
20/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	9521	9	9521	9	0.00
20/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	6447	6	6447	6	0.00
20/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	5943	5	5943	5	0.00
20/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	1234	1	1234	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
20/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	4892	4	4892	4	0.00
20/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	6167	6	6167	6	0.00
20/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	6784	6	6784	6	0.00
20/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	5832	5	5832	5	0.00
20/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	5887	5	5887	5	0.00
20/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	466	0	466	0	200.00
20/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	8689	8	8689	8	0.00
20/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	4783	4	4783	4	0.00
20/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	5221	5	5221	5	0.00
20/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	1600	1	1600	1	1,600.00
20/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	2656	2	2656	2	0.00
20/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	2840	2	2840	2	0.00
20/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	1297	1	1297	1	200.00
20/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	1564	1	1564	1	0.00
20/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	1384	2	1384	2	500.00
20/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	1642	2	1642	2	0.00
20/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	1711	2	1711	2	0.00
20/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	732	1	732	1	200.00
20/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	1353	2	1353	2	0.00
20/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	230	0	230	0	1,600.00
20/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	32	0	32	0	280.00
20/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	3096	4	3096	4	0.00
20/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	140	0	140	0	0.00
20/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	144	0	144	0	0.00
20/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	90	0	90	0	683.00
20/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	122	0	122	0	200.00
20/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	106	0	106	0	500.00
20/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	195	0	195	0	200.00
20/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	662	1	662	1	683.00
20/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	137	0	137	0	0.00
20/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	243	0	243	0	280.00
20/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	19	0	19	0	1,800.00
20/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	2249	3	2249	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
20/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	4347	5	4347	5	0.00
20/12/2021	R035 On 05-May-22			Bond Future	10.50	89.6560	10.5006	89.6560	8,926.00
20/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	7497	7	7497	7	0.00
20/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	12448	12	12448	12	0.00
20/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	3676	3	3676	3	0.00
20/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	7398	7	7398	7	0.00
20/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	7447	7	7447	7	0.00
20/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	3286	3	3286	3	1,200.00
20/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	1899	2	1899	2	0.00
20/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	574	1	574	1	0.00
20/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	582	1	582	1	0.00
20/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	1668	2	1668	2	1,200.00
20/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	161	0	161	0	1,200.00
20/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	567	1	567	1	0.00
20/12/2021	R035 On 04-August-22			Bond Future	10.70	90.7003	10.6979	90.7003	0.00
20/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	4649	4	4649	4	0.00
20/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	9288	9	9288	9	0.00
20/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	2569	2	2569	2	400.00
20/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	3239	3	3239	3	0.00
20/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	3172	3	3172	3	0.00
20/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	3206	3	3206	3	0.00
20/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	964	1	964	1	100.00
20/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2911	3	2911	3	0.00
20/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	584	0	584	0	400.00
20/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	8285	9	8285	9	0.00
20/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	3271	4	3271	4	100.00
20/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	6530	7	6530	7	0.00
20/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	3621	4	3621	4	0.00
20/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3006	3	3006	3	0.00
20/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	3035	3	3035	3	0.00
20/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2023	2	2023	2	100.00
20/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	2978	3	2978	3	0.00
20/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	734	1	734	1	400.00

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20/12/2021	R035 On 03-November-22			Bond Future	10.90	87.4033	10.8955	87.4033	0.00
20/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	4419	4	4419	4	0.00
20/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	4384	4	4384	4	0.00
20/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	4453	4	4453	4	0.00
20/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	2935	3	2935	3	0.00
20/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	2984	3	2984	3	0.00
20/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	2960	3	2960	3	0.00
20/12/2021	R186 On 03-February-22			Bond Future	7.65	112.3392	7.6508	112.3392	69,917.00
20/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	305	0	305	0	0.00
20/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	315	0	315	0	0.00
20/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	326	0	326	0	0.00
20/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	1840	2	1840	2	0.00
20/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	1873	2	1873	2	0.00
20/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	1906	2	1906	2	0.00
20/12/2021	R186 On 05-May-22			Bond Future	7.85	113.6682	7.8483	113.6682	4,514.00
20/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	3652	3	3652	3	0.00
20/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	4630	4	4630	4	0.00
20/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	2676	2	2676	2	0.00
20/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2787	2	2787	2	454.00
20/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1610	1	1610	1	435.00
20/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	2649	2	2649	2	0.00
20/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	209	0	209	0	3,600.00
20/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	5451	5	5451	5	0.00
20/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	2704	2	2704	2	0.00
20/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	2225	2	2225	2	454.00
20/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	860	1	860	1	3,600.00
20/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	585	0	585	0	435.00
20/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	2916	3	2916	3	0.00
20/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	2364	3	2364	3	0.00
20/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1052	1	1052	1	0.00
20/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	815	1	815	1	0.00
20/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	221	0	221	0	454.00
20/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	4854	5	4854	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	839	1	839	1	0.00
20/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	1482	2	1482	2	0.00
20/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	780	1	780	1	0.00
20/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	827	1	827	1	0.00
20/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	320	0	320	0	454.00
20/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	504	1	504	1	4,035.00
20/12/2021	R186 On 04-August-22			Bond Future	8.06	109.7249	8.0621	109.7249	0.00
20/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	2080	2	2080	2	0.00
20/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	2058	2	2058	2	0.00
20/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	401	0	401	0	3,600.00
20/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	2101	2	2101	2	0.00
20/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	6667	6	6667	6	0.00
20/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1706	2	1706	2	3,600.00
20/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	344	0	344	0	3,600.00
20/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	1766	2	1766	2	0.00
20/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	4715	5	4715	5	0.00
20/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2097	2	2097	2	0.00
20/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	1799	2	1799	2	0.00
20/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	1783	2	1783	2	0.00
20/12/2021	R186 On 03-November-22			Bond Future	8.28	111.1404	8.2812	111.1404	0.00
20/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2805	3	2805	3	0.00
20/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2762	3	2762	3	0.00
20/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2784	3	2784	3	0.00
20/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	1859	2	1859	2	0.00
20/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	1873	2	1873	2	0.00
20/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	1845	2	1845	2	0.00
20/12/2021	R197 On 03-February-22			Bond Future	322.12	322.1242	322.1241	322.1242	1,132.00
20/12/2021	R197 On 05-May-22			Bond Future	326.01	326.0142	326.0129	326.0142	237.00
20/12/2021	R197 On 04-August-22			Bond Future	321.70	321.7055	321.7040	321.7055	0.00
20/12/2021	R197 On 03-November-22			Bond Future	325.78	325.7850	325.7830	325.7850	0.00
20/12/2021	R202 On 03-February-22			Bond Future	245.37	245.1159	245.3670	245.1159	7,693.00
20/12/2021	R202 On 05-May-22			Bond Future	248.33	248.0760	248.3290	248.0760	413.00
20/12/2021	R202 On 04-August-22			Bond Future	246.98	246.7210	246.9773	246.7210	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
20/12/2021	R202 On 03-November-22			Bond Future	250.11	249.8493	250.1082	249.8493	0.00
20/12/2021	R209 On 03-February-22			Bond Future	10.27	71.9412	10.2740	71.9412	20,306.00
20/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	4399	4	4399	4	0.00
20/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	4303	4	4303	4	0.00
20/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	4351	4	4351	4	0.00
20/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	177	0	177	0	0.00
20/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	182	0	182	0	0.00
20/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	172	0	172	0	0.00
20/12/2021	R209 On 05-May-22			Bond Future	10.44	69.6513	10.4429	69.6513	5,396.00
20/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	5916	5	5916	5	0.00
20/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	8308	8	8308	8	0.00
20/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	5873	5	5873	5	0.00
20/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	596	0	596	0	8,525.00
20/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	3141	3	3141	3	0.00
20/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	5831	5	5831	5	0.00
20/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	574	1	574	1	0.00
20/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	1442	2	1442	2	12,050.00
20/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	4654	5	4654	5	0.00
20/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	567	1	567	1	0.00
20/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	271	0	271	0	12,050.00
20/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	559	1	559	1	0.00
20/12/2021	R209 On 04-August-22			Bond Future	10.62	70.4627	10.6164	70.4627	0.00
20/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	2600	2	2600	2	0.00
20/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	2656	2	2656	2	0.00
20/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	2628	2	2628	2	0.00
20/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	2828	3	2828	3	0.00
20/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	2855	3	2855	3	0.00
20/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	2801	3	2801	3	0.00
20/12/2021	R209 On 03-November-22			Bond Future	10.79	68.2393	10.7887	68.2393	0.00
20/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3815	3	3815	3	0.00
20/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3846	3	3846	3	0.00
20/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3876	4	3876	4	0.00
20/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	2598	3	2598	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
20/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	2620	3	2620	3	0.00
20/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	2642	3	2642	3	0.00
20/12/2021	R210 On 03-February-22			Bond Future	212.98	212.9764	212.9848	212.9764	1,449.00
20/12/2021	R210 On 05-May-22			Bond Future	212.70	212.6878	212.6956	212.6878	104.00
20/12/2021	R210 On 04-August-22			Bond Future	215.35	215.3392	215.3467	215.3392	0.00
20/12/2021	R210 On 03-November-22			Bond Future	215.16	215.1519	215.1592	215.1519	0.00
20/12/2021	R213 On 03-February-22			Bond Future	9.56	87.2791	9.5623	87.2791	22,660.00
20/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	369	0	369	0	220.00
20/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	3800	3	3800	3	0.00
20/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	5416	5	5416	5	0.00
20/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	3358	3	3358	3	0.00
20/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	3446	3	3446	3	0.00
20/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	2565	2	2565	2	0.00
20/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	2604	2	2604	2	0.00
20/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	468	0	468	0	430.00
20/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	1260	1	1260	1	0.00
20/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1823	2	1823	2	0.00
20/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	38	0	38	0	200.00
20/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	85	0	85	0	102.00
20/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	5746	5	5746	5	0.00
20/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	2725	2	2725	2	0.00
20/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	2644	2	2644	2	0.00
20/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	441	1	441	1	0.00
20/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	2330	3	2330	3	0.00
20/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	1165	1	1165	1	200.00
20/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	418	1	418	1	430.00
20/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	63	0	63	0	220.00
20/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	4305	5	4305	5	0.00
20/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	78	0	78	0	430.00
20/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	5235	6	5235	6	0.00
20/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	771	1	771	1	102.00
20/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	453	1	453	1	0.00
20/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	465	1	465	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
20/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	265	0	265	0	220.00
20/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	280	0	280	0	200.00
20/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	212	0	212	0	102.00
20/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	2619	3	2619	3	0.00
20/12/2021	R213 On 05-May-22			Bond Future	9.75	84.7798	9.7509	84.7798	0.00
20/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	5147	5	5147	5	0.00
20/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	5107	5	5107	5	0.00
20/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	5067	5	5067	5	0.00
20/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	630	1	630	1	0.00
20/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	638	1	638	1	0.00
20/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	646	1	646	1	0.00
20/12/2021	R213 On 04-August-22			Bond Future	9.95	85.7705	9.9501	85.7705	0.00
20/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	2431	2	2431	2	0.00
20/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	2380	2	2380	2	0.00
20/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	2405	2	2405	2	0.00
20/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	2684	3	2684	3	0.00
20/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	2734	3	2734	3	0.00
20/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	2709	3	2709	3	0.00
20/12/2021	R213 On 03-November-22			Bond Future	10.15	83.3520	10.1519	83.3520	0.00
20/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	3646	3	3646	3	0.00
20/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	3589	3	3589	3	0.00
20/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	3618	3	3618	3	0.00
20/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	2464	3	2464	3	0.00
20/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	2484	3	2484	3	0.00
20/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	2444	3	2444	3	0.00
20/12/2021	R214 On 03-February-22			Bond Future	10.64	68.6467	10.6440	68.6467	17,604.00
20/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	4400	4	4400	4	0.00
20/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	4448	4	4448	4	0.00
20/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	4496	4	4496	4	0.00
20/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	204	0	204	0	0.00
20/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	199	0	199	0	0.00
20/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	194	0	194	0	0.00
20/12/2021	R214 On 05-May-22			Bond Future	10.81	66.1793	10.8068	66.1793	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
20/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	5690	5	5690	5	0.00
20/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	5733	5	5733	5	0.00
20/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	5775	5	5775	5	0.00
20/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	675	1	675	1	0.00
20/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	666	1	666	1	0.00
20/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	658	1	658	1	0.00
20/12/2021	R214 On 04-August-22			Bond Future	10.98	66.9491	10.9760	66.9491	0.00
20/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2801	2	2801	2	0.00
20/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2830	2	2830	2	0.00
20/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2860	3	2860	3	0.00
20/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	2807	3	2807	3	0.00
20/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	2781	3	2781	3	0.00
20/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	2835	3	2835	3	0.00
20/12/2021	R214 On 03-November-22			Bond Future	11.14	64.5422	11.1440	64.5422	0.00
20/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3882	3	3882	3	0.00
20/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3912	4	3912	4	0.00
20/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3851	3	3851	3	0.00
20/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	2740	3	2740	3	0.00
20/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	2763	3	2763	3	0.00
20/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	2786	3	2786	3	0.00
20/12/2021	R248 On 03-February-22			Bond Future	10.64	86.3981	10.6433	86.3981	192,246.00
20/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	418	0	418	0	900.00
20/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	6147	5	6147	5	0.00
20/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1858	1	1858	1	0.00
20/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	603	0	603	0	1,300.00
20/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	3290	3	3290	3	1,400.00
20/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	6026	5	6026	5	0.00
20/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	6087	5	6087	5	0.00
20/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	841	1	841	1	100.00
20/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	1132	1	1132	1	0.00
20/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	64	0	64	0	0.00
20/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	180	0	180	0	0.00
20/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	2775	2	2775	2	900.00

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20/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	887	1	887	1	0.00
20/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	5260	6	5260	6	0.00
20/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	6832	8	6832	8	0.00
20/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	2219	3	2219	3	0.00
20/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	193	0	193	0	0.00
20/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	3862	5	3862	5	0.00
20/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	686	1	686	1	0.00
20/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	3249	4	3249	4	0.00
20/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	2702	3	2702	3	0.00
20/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	1435	2	1435	2	0.00
20/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	203	0	203	0	0.00
20/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	198	0	198	0	0.00
20/12/2021	R248 On 05-May-22			Bond Future	10.80	83.0055	10.8047	83.0055	2,035.00
20/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	7567	7	7567	7	0.00
20/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	7460	7	7460	7	0.00
20/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	7513	7	7513	7	0.00
20/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	772	1	772	1	0.00
20/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	753	1	753	1	0.00
20/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	763	1	763	1	0.00
20/12/2021	R248 On 04-August-22			Bond Future	10.97	83.9709	10.9727	83.9709	0.00
20/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	3601	3	3601	3	0.00
20/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	3527	3	3527	3	0.00
20/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	3564	3	3564	3	0.00
20/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	3441	4	3441	4	0.00
20/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	3475	4	3475	4	0.00
20/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	3407	4	3407	4	0.00
20/12/2021	R248 On 03-November-22			Bond Future	11.14	80.6507	11.1394	80.6507	0.00
20/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	4643	4	4643	4	0.00
20/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	4681	4	4681	4	0.00
20/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	4719	4	4719	4	0.00
20/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	3543	4	3543	4	0.00
20/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	3514	4	3514	4	0.00
20/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	3484	4	3484	4	0.00

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