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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
28/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	2025 On 03-February-22			Bond Future	155.25	155.0578	155.2466	155.0578	5,554.00
28/12/2021	2025 On 05-May-22			Bond Future	157.12	156.9258	157.1162	156.9258	164.00
28/12/2021	2025 On 04-August-22			Bond Future	157.46	157.2632	157.4558	157.2632	0.00
28/12/2021	2025 On 03-November-22			Bond Future	159.45	159.2506	159.4454	159.2506	0.00
28/12/2021	2029 On 03-February-22			Bond Future	113.50	113.4981	113.5042	113.4981	3,872.00
28/12/2021	2029 On 05-May-22			Bond Future	113.67	113.6642	113.6699	113.6642	591.00
28/12/2021	2029 On 04-August-22			Bond Future	115.08	115.0775	115.0830	115.0775	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
28/12/2021	2029 On 03-November-22			Bond Future	115.31	115.3069	115.3123	115.3069	0.00
28/12/2021	2030 On 03-February-22			Bond Future	9.38	92.6933	9.3846	92.6933	82,788.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	153	0	153	0	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2927	3	2927	3	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	7315	7	7315	7	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1760	2	1760	2	1,000.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2431	3	2431	3	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1250	1	1250	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1221	1	1221	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	19	0	19	0	101.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	190	0	190	0	1,000.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2512	3	2512	3	950.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1279	1	1279	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1137	1	1137	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	484	1	484	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1005	1	1005	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	664	1	664	1	950.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1641	2	1641	2	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1187	1	1187	1	101.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1995	2	1995	2	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1056	1	1056	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	936	1	936	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	362	0	362	0	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	269	0	269	0	8,000.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3054	3	3054	3	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	5439	5	5439	5	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3292	3	3292	3	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	983	1	983	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	959	1	959	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	383	0	383	0	101.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	637	1	637	1	0.00
28/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	10	0	10	0	1,000.00
28/12/2021	2030 On 05-May-22			Bond Future	9.59	93.7875	9.5931	93.7875	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
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	7297	7	7297	7	0.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3932	4	3932	4	0.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	553	1	553	1	200.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	652	1	652	1	1,800.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1449	2	1449	2	0.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	42	0	42	0	200.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3968	4	3968	4	0.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	4004	4	4004	4	0.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3096	3	3096	3	0.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	120	0	120	0	1,800.00
28/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	253	0	253	0	1,073.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	7887	8	7887	8	0.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4639	5	4639	5	0.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4310	4	4310	4	0.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	941	1	941	1	0.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	953	1	953	1	200.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	10151	10	10151	10	0.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	6186	6	6186	6	0.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	2693	3	2693	3	1,073.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	965	1	965	1	0.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	316	0	316	0	1,800.00
28/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1307	1	1307	1	1,073.00
28/12/2021	2030 On 04-August-22			Bond Future	9.82	90.8783	9.8175	90.8783	0.00
28/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1031	1	1031	1	800.00
28/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1929	2	1929	2	0.00
28/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	323	0	323	0	800.00
28/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1950	2	1950	2	0.00
28/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1972	2	1972	2	0.00
28/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	6241	6	6241	6	0.00
28/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	911	1	911	1	800.00
28/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3243	3	3243	3	0.00
28/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3271	3	3271	3	0.00
28/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	8149	8	8149	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
28/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3299	3	3299	3	0.00
28/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	4887	5	4887	5	0.00
28/12/2021	2030 On 03-November-22			Bond Future	10.03	92.0547	10.0332	92.0547	0.00
28/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	3154	3	3154	3	0.00
28/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	3129	3	3129	3	0.00
28/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	3179	3	3179	3	0.00
28/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2864	3	2864	3	0.00
28/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2908	3	2908	3	0.00
28/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2886	3	2886	3	0.00
28/12/2021	2032 On 03-February-22			Bond Future	9.83	93.1429	9.8309	93.1429	124,449.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	26	0	26	0	198.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	97	0	97	0	97.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	592	1	592	1	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6079	6	6079	6	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6338	7	6338	7	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3747	4	3747	4	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3796	4	3796	4	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2373	3	2373	3	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3316	4	3316	4	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1460	2	1460	2	900.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1966	2	1966	2	100.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	693	1	693	1	210.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3699	4	3699	4	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4846	5	4846	5	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3650	4	3650	4	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1177	1	1177	1	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	612	1	612	1	400.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	806	1	806	1	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	7271	7	7271	7	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4190	4	4190	4	0.00
28/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4795	5	4795	5	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	131	0	131	0	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	189	0	189	0	210.00

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28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	24	0	24	0	210.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5685	6	5685	6	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2108	2	2108	2	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1300	1	1300	1	198.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1053	1	1053	1	900.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	262	0	262	0	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	127	0	127	0	97.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	255	0	255	0	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	240	0	240	0	198.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	321	0	321	0	400.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1949	2	1949	2	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1761	2	1761	2	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	743	1	743	1	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	574	1	574	1	97.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	247	0	247	0	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	47	0	47	0	400.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	56	0	56	0	900.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2149	2	2149	2	0.00
28/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	4299	4	4299	4	0.00
28/12/2021	2032 On 05-May-22			Bond Future	10.03	90.0958	10.0271	90.0958	20,406.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6156	6	6156	6	0.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6067	6	6067	6	0.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	1089	1	1089	1	780.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2700	3	2700	3	780.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	3078	3	3078	3	993.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6783	7	6783	7	0.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5890	6	5890	6	0.00
28/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6111	6	6111	6	0.00
28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	610	1	610	1	0.00
28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1590	2	1590	2	0.00
28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	652	1	652	1	993.00
28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	618	1	618	1	0.00
28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	498	0	498	0	780.00

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28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1831	2	1831	2	0.00
28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	3698	4	3698	4	0.00
28/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	602	1	602	1	0.00
28/12/2021	2032 On 04-August-22			Bond Future	10.23	91.1448	10.2312	91.1448	0.00
28/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	7941	8	7941	8	0.00
28/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	9181	9	9181	9	0.00
28/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2716	3	2716	3	0.00
28/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2745	3	2745	3	0.00
28/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2773	3	2773	3	0.00
28/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1520	2	1520	2	800.00
28/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	441	0	441	0	800.00
28/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	7828	8	7828	8	0.00
28/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	4419	4	4419	4	0.00
28/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2890	3	2890	3	0.00
28/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2862	3	2862	3	0.00
28/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	580	1	580	1	0.00
28/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	760	1	760	1	800.00
28/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2836	3	2836	3	0.00
28/12/2021	2032 On 03-November-22			Bond Future	10.44	88.1794	10.4364	88.1794	0.00
28/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3920	4	3920	4	0.00
28/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	2727	3	2727	3	0.00
28/12/2021	2033 On 03-February-22			Bond Future	113.28	113.2733	113.2797	113.2733	7,281.00
28/12/2021	2033 On 05-May-22			Bond Future	113.36	113.3547	113.3607	113.3547	2,121.00
28/12/2021	2033 On 04-August-22			Bond Future	114.77	114.7640	114.7699	114.7640	0.00
28/12/2021	2033 On 03-November-22			Bond Future	114.91	114.9087	114.9146	114.9087	0.00
28/12/2021	2037 On 03-February-22			Bond Future	10.54	85.1953	10.5416	85.1953	119,310.00
28/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5927	6	5927	6	0.00
28/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5815	6	5815	6	0.00
28/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5871	6	5871	6	0.00
28/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	114	0	114	0	0.00
28/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	122	0	122	0	0.00
28/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	118	0	118	0	0.00
28/12/2021	2037 On 05-May-22			Bond Future	10.73	86.2010	10.7295	86.2010	11,855.00

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28/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7334	8	7334	8	0.00
28/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7236	7	7236	7	0.00
28/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7285	8	7285	8	0.00
28/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	627	1	627	1	0.00
28/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	643	1	643	1	0.00
28/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	635	1	635	1	0.00
28/12/2021	2037 On 04-August-22			Bond Future	10.93	82.9484	10.9283	82.9484	0.00
28/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3122	3	3122	3	0.00
28/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4159	4	4159	4	1,050.00
28/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4973	5	4973	5	0.00
28/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	1047	1	1047	1	50.00
28/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	7248	7	7248	7	0.00
28/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3058	3	3058	3	0.00
28/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3090	3	3090	3	0.00
28/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3298	3	3298	3	0.00
28/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1214	1	1214	1	1,050.00
28/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3237	3	3237	3	0.00
28/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	6469	6	6469	6	0.00
28/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3267	3	3267	3	50.00
28/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1984	2	1984	2	50.00
28/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2426	2	2426	2	0.00
28/12/2021	2037 On 03-November-22			Bond Future	11.12	84.0272	11.1160	84.0272	0.00
28/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4304	4	4304	4	0.00
28/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4372	5	4372	5	0.00
28/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4338	4	4338	4	0.00
28/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3169	3	3169	3	0.00
28/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3195	3	3195	3	0.00
28/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3144	3	3144	3	0.00
28/12/2021	2038 On 03-February-22			Bond Future	128.15	127.6443	128.1513	127.6443	6,104.00
28/12/2021	2038 On 05-May-22			Bond Future	129.69	129.1821	129.6945	129.1821	677.00
28/12/2021	2038 On 04-August-22			Bond Future	129.49	128.9730	129.4917	128.9730	0.00
28/12/2021	2038 On 03-November-22			Bond Future	131.13	130.6031	131.1282	130.6031	0.00
28/12/2021	2040 On 03-February-22			Bond Future	10.63	87.4191	10.6338	87.4191	90,016.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	1358	2	1358	2	2,000.00
28/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6403	7	6403	7	0.00
28/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6463	7	6463	7	0.00
28/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6523	7	6523	7	0.00
28/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	109	0	109	0	0.00
28/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	106	0	106	0	0.00
28/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	103	0	103	0	0.00
28/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	1599	2	1599	2	0.00
28/12/2021	2040 On 05-May-22			Bond Future	10.81	88.4511	10.8148	88.4511	8,568.00
28/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7700	8	7700	8	0.00
28/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7752	8	7752	8	0.00
28/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	367	0	367	0	1,200.00
28/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	13655	14	13655	14	0.00
28/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7805	8	7805	8	0.00
28/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1835	2	1835	2	1,200.00
28/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	3562	3	3562	3	0.00
28/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	638	1	638	1	0.00
28/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	155	0	155	0	1,200.00
28/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	646	1	646	1	0.00
28/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	7733	8	7733	8	0.00
28/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	654	1	654	1	0.00
28/12/2021	2040 On 04-August-22			Bond Future	11.01	84.9741	11.0061	84.9741	0.00
28/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	8830	9	8830	9	0.00
28/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3519	4	3519	4	0.00
28/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	491	1	491	1	460.00
28/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2442	3	2442	3	460.00
28/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3554	4	3554	4	0.00
28/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3590	4	3590	4	0.00
28/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3295	3	3295	3	0.00
28/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	10079	10	10079	10	0.00
28/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1103	1	1103	1	460.00
28/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3326	3	3326	3	0.00
28/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	4550	4	4550	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
28/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3358	3	3358	3	0.00
28/12/2021	2040 On 03-November-22			Bond Future	11.19	86.0797	11.1862	86.0797	0.00
28/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4785	5	4785	5	0.00
28/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4712	5	4712	5	0.00
28/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4748	5	4748	5	0.00
28/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3333	3	3333	3	0.00
28/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3387	3	3387	3	0.00
28/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3360	3	3360	3	0.00
28/12/2021	2044 On 03-February-22			Bond Future	10.68	84.1996	10.6799	84.1996	59,709.00
28/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6453	7	6453	7	0.00
28/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6333	7	6333	7	0.00
28/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6393	7	6393	7	0.00
28/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	119	0	119	0	0.00
28/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	123	0	123	0	0.00
28/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	116	0	116	0	0.00
28/12/2021	2044 On 05-May-22			Bond Future	10.85	85.1936	10.8519	85.1936	5,735.00
28/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7761	8	7761	8	0.00
28/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7656	8	7656	8	0.00
28/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7708	8	7708	8	0.00
28/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	680	1	680	1	0.00
28/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	689	1	689	1	0.00
28/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	672	1	672	1	0.00
28/12/2021	2044 On 04-August-22			Bond Future	11.03	81.8038	11.0333	81.8038	0.00
28/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3717	4	3717	4	0.00
28/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3643	4	3643	4	0.00
28/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3680	4	3680	4	0.00
28/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3290	3	3290	3	0.00
28/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3322	3	3322	3	0.00
28/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3259	3	3259	3	0.00
28/12/2021	2044 On 03-November-22			Bond Future	11.20	82.8682	11.2036	82.8682	0.00
28/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4700	5	4700	5	0.00
28/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4737	5	4737	5	0.00
28/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4774	5	4774	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
28/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3407	3	3407	3	0.00
28/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3435	3	3435	3	0.00
28/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3463	3	3463	3	0.00
28/12/2021	2046 On 03-February-22			Bond Future	118.46	118.4543	118.4613	118.4543	15,506.00
28/12/2021	2046 On 05-May-22			Bond Future	118.00	117.9940	118.0008	117.9940	171.00
28/12/2021	2046 On 04-August-22			Bond Future	119.47	119.4610	119.4678	119.4610	0.00
28/12/2021	2046 On 03-November-22			Bond Future	119.05	119.0464	119.0529	119.0464	0.00
28/12/2021	2050 On 03-February-22			Bond Future	120.42	120.4177	120.4248	120.4177	9,280.00
28/12/2021	2050 On 05-May-22			Bond Future	121.87	121.8681	121.8749	121.8681	379.00
28/12/2021	2050 On 04-August-22			Bond Future	121.37	121.3677	121.3743	121.3677	0.00
28/12/2021	2050 On 03-November-22			Bond Future	122.91	122.9016	122.9081	122.9016	0.00
28/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	AL37 On 03-February-22			Index Future	813.03	814.3080	813.0270	814.3080	0.00
28/12/2021	AL37 On 05-May-22			Index Future	822.61	823.9190	822.6080	823.9190	0.00
28/12/2021	AL37 On 04-August-22			Index Future	832.53	833.8560	832.5250	833.8560	0.00
28/12/2021	AL37 On 03-November-22			Index Future	842.95	844.3050	842.9530	844.3050	0.00
28/12/2021	AL7T On 03-February-22			Index Future	933.50	934.9670	933.4950	934.9670	0.00
28/12/2021	AL7T On 05-May-22			Index Future	944.50	946.0020	944.4970	946.0020	0.00
28/12/2021	AL7T On 04-August-22			Index Future	955.88	957.4120	955.8830	957.4120	0.00
28/12/2021	AL7T On 03-November-22			Index Future	967.86	969.4100	967.8560	969.4100	0.00
28/12/2021	ALBI On 03-February-22			Index Future	828.45	829.9210	828.4480	829.9210	193.00
28/12/2021	ALBI On 05-May-22			Index Future	838.21	839.7170	838.2110	839.7170	29.00
28/12/2021	ALBI On 04-August-22			Index Future	848.32	849.8440	848.3160	849.8440	0.00
28/12/2021	ALBI On 03-November-22			Index Future	858.94	860.4940	858.9420	860.4940	0.00
28/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	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
28/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2021	ES33 On 03-February-22			Bond Future	11.27	79.1263	11.2674	79.1263	263.00
28/12/2021	ES33 On 05-May-22			Bond Future	11.50	76.3020	11.4982	76.3020	87.00
28/12/2021	ES33 On 04-August-22			Bond Future	11.74	77.2031	11.7389	77.2031	0.00
28/12/2021	ES33 On 03-November-22			Bond Future	11.98	74.4496	11.9828	74.4496	0.00
28/12/2021	ES42 On 03-February-22			Bond Future	11.72	77.9098	11.7224	77.9098	3,579.00
28/12/2021	ES42 On 05-May-22			Bond Future	11.94	74.5899	11.9385	74.5899	1,190.00
28/12/2021	ES42 On 04-August-22			Bond Future	12.16	75.4693	12.1575	75.4693	0.00
28/12/2021	ES42 On 03-November-22			Bond Future	12.38	72.2145	12.3800	72.2145	0.00
28/12/2021	GOVI On 03-February-22			GOVI	817.51	818.9540	817.5130	818.9540	987.00
28/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	247730	26	247730	26	0.00

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28/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	247630	26	247630	26	0.00
28/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	247530	26	247530	26	0.00
28/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 05-May-22			GOVI	827.15	828.6200	827.1470	828.6200	0.00
28/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	389170	40	389170	40	0.00
28/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	389070	40	389070	40	0.00
28/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	388970	40	388970	40	0.00
28/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 04-August-22			GOVI	837.12	838.6140	837.1190	838.6140	0.00
28/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	178590	19	178590	19	0.00
28/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	178490	19	178490	19	0.00
28/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	178390	19	178390	19	0.00
28/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 03-November-22			GOVI	847.60	849.1230	847.6040	849.1230	0.00
28/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	271740	29	271740	29	0.00
28/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	271940	29	271940	29	0.00
28/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	271840	29	271840	29	0.00
28/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
28/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2021	IGOV On 03-February-22			Index Future	309.79	309.5310	309.7850	309.5310	483.00
28/12/2021	IGOV On 05-May-22			Index Future	313.51	313.2610	313.5120	313.2610	16.00
28/12/2021	IGOV On 04-August-22			Index Future	317.37	317.1140	317.3670	317.1140	0.00
28/12/2021	IGOV On 03-November-22			Index Future	321.42	321.1630	321.4170	321.1630	0.00
28/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
28/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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28/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	3.9250	96.0750	0.00
28/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.15	95.8400	4.1500	95.8400	0.00
28/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7750	4.2150	95.7750	0.00
28/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.52	95.4800	4.5200	95.4800	0.00
28/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.57	95.4200	4.5700	95.4200	0.00
28/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.85	95.1450	4.8450	95.1450	72.00
28/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	0.00
28/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.71	94.3050	5.7050	94.3050	68.00
28/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.96	94.0600	5.9550	94.0600	0.00
28/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.21	93.8000	6.2100	93.8000	0.00
28/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.39	93.6200	6.3900	93.6200	75.00
28/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.50	93.4650	6.4950	93.4650	0.00
28/12/2021	R023 On 03-February-22			Bond Future	5.17	106.0566	5.1703	106.0566	16,431.00
28/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	102	0	102	0	0.00
28/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	106	0	106	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
28/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	111	0	111	0	0.00
28/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	204	0	204	0	0.00
28/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	210	0	210	0	0.00
28/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	216	0	216	0	0.00
28/12/2021	R023 On 05-May-22			Bond Future	5.29	103.3977	5.2937	103.3977	835.00
28/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	844	1	844	1	0.00
28/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	851	1	851	1	0.00
28/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	858	1	858	1	0.00
28/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	56	0	56	0	0.00
28/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	57	0	57	0	0.00
28/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	58	0	58	0	0.00
28/12/2021	R023 On 04-August-22			Bond Future	5.47	104.6275	5.4741	104.6275	0.00
28/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	439	0	439	0	0.00
28/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	443	0	443	0	0.00
28/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	447	0	447	0	0.00
28/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	129	0	129	0	0.00
28/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	130	0	130	0	0.00
28/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	132	0	132	0	0.00
28/12/2021	R023 On 03-November-22			Bond Future	5.84	102.0458	5.8380	102.0458	0.00
28/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	254	0	254	0	0.00
28/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	250	0	250	0	0.00
28/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	253	0	253	0	0.00
28/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	123	0	123	0	0.00
28/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	124	0	124	0	0.00
28/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	122	0	122	0	0.00
28/12/2021	R035 On 03-February-22			Bond Future	10.33	93.8459	10.3309	93.8459	103,053.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	155	0	155	0	683.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	745	1	745	1	280.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	9393	10	9393	10	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6311	7	6311	7	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5808	6	5808	6	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1113	1	1113	1	500.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4755	5	4755	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
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6031	6	6031	6	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6648	7	6648	7	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5696	6	5696	6	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5752	6	5752	6	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	401	1	401	1	200.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8558	9	8558	9	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4646	5	4646	5	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5085	5	5085	5	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1467	2	1467	2	1,600.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2516	3	2516	3	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2701	3	2701	3	0.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1173	1	1173	1	200.00
28/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1433	2	1433	2	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1373	1	1373	1	500.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1640	2	1640	2	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1712	2	1712	2	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	714	1	714	1	200.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1342	1	1342	1	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	215	0	215	0	1,600.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	23	0	23	0	280.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3153	3	3153	3	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	126	0	126	0	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	130	0	130	0	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	75	0	75	0	683.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	108	0	108	0	200.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	92	0	92	0	500.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	180	0	180	0	200.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	644	1	644	1	683.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	123	0	123	0	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	227	0	227	0	280.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	13	0	13	0	1,800.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2277	2	2277	2	0.00
28/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	4429	4	4429	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
28/12/2021	R035 On 05-May-22			Bond Future	10.52	90.4754	10.5203	90.4754	8,926.00
28/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7413	8	7413	8	0.00
28/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	12321	13	12321	13	0.00
28/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3611	4	3611	4	0.00
28/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7315	8	7315	8	0.00
28/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7364	8	7364	8	0.00
28/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3219	3	3219	3	1,200.00
28/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	1959	2	1959	2	0.00
28/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	617	1	617	1	0.00
28/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	625	1	625	1	0.00
28/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	1729	2	1729	2	1,200.00
28/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	160	0	160	0	1,200.00
28/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	609	1	609	1	0.00
28/12/2021	R035 On 04-August-22			Bond Future	10.72	91.5267	10.7189	91.5267	0.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	4635	5	4635	5	0.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	9240	9	9240	9	0.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2583	3	2583	3	400.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3234	3	3234	3	0.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3169	3	3169	3	0.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3201	3	3201	3	0.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	960	1	960	1	100.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2915	3	2915	3	0.00
28/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	566	1	566	1	400.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	8397	8	8397	8	0.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3406	3	3406	3	100.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	6656	7	6656	7	0.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3765	4	3765	4	0.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3132	3	3132	3	0.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3162	3	3162	3	0.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2139	2	2139	2	100.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3103	3	3103	3	0.00
28/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	816	1	816	1	400.00
28/12/2021	R035 On 03-November-22			Bond Future	10.92	88.2362	10.9180	88.2362	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
28/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4407	5	4407	5	0.00
28/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4373	5	4373	5	0.00
28/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4441	5	4441	5	0.00
28/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3059	3	3059	3	0.00
28/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3109	3	3109	3	0.00
28/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3084	3	3084	3	0.00
28/12/2021	R186 On 03-February-22			Bond Future	7.85	112.1710	7.8451	112.1710	69,865.00
28/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	112	0	112	0	0.00
28/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	117	0	117	0	0.00
28/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	122	0	122	0	0.00
28/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2464	2	2464	2	0.00
28/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2502	2	2502	2	0.00
28/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2541	2	2541	2	0.00
28/12/2021	R186 On 05-May-22			Bond Future	8.06	113.4945	8.0571	113.4945	4,514.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2997	3	2997	3	0.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3917	4	3917	4	0.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2099	2	2099	2	0.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2200	2	2200	2	454.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1181	1	1181	1	435.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2074	2	2074	2	0.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	104	0	104	0	3,600.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4701	5	4701	5	0.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2124	2	2124	2	0.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1700	2	1700	2	454.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	588	1	588	1	3,600.00
28/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	382	0	382	0	435.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3554	3	3554	3	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2933	3	2933	3	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1368	1	1368	1	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1076	1	1076	1	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	312	0	312	0	454.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	5590	5	5590	5	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1106	1	1106	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
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1894	2	1894	2	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1034	1	1034	1	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1091	1	1091	1	0.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	447	0	447	0	454.00
28/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	691	1	691	1	4,035.00
28/12/2021	R186 On 04-August-22			Bond Future	8.29	109.5452	8.2873	109.5452	0.00
28/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1671	2	1671	2	0.00
28/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1653	2	1653	2	0.00
28/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	263	0	263	0	3,600.00
28/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1690	2	1690	2	0.00
28/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5936	6	5936	6	0.00
28/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1356	1	1356	1	3,600.00
28/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	469	0	469	0	3,600.00
28/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2211	2	2211	2	0.00
28/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5433	5	5433	5	0.00
28/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2603	2	2603	2	0.00
28/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2250	2	2250	2	0.00
28/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2230	2	2230	2	0.00
28/12/2021	R186 On 03-November-22			Bond Future	8.52	110.9540	8.5246	110.9540	0.00
28/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2340	2	2340	2	0.00
28/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2302	2	2302	2	0.00
28/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2321	2	2321	2	0.00
28/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2267	2	2267	2	0.00
28/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2283	2	2283	2	0.00
28/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2250	2	2250	2	0.00
28/12/2021	R197 On 03-February-22			Bond Future	322.11	322.1139	322.1139	322.1139	1,132.00
28/12/2021	R197 On 05-May-22			Bond Future	325.99	325.9938	325.9924	325.9938	237.00
28/12/2021	R197 On 04-August-22			Bond Future	321.67	321.6743	321.6724	321.6743	0.00
28/12/2021	R197 On 03-November-22			Bond Future	325.74	325.7402	325.7379	325.7402	0.00
28/12/2021	R202 On 03-February-22			Bond Future	246.66	246.6453	246.6594	246.6453	7,693.00
28/12/2021	R202 On 05-May-22			Bond Future	249.63	249.6163	249.6295	249.6163	413.00
28/12/2021	R202 On 04-August-22			Bond Future	248.29	248.2726	248.2856	248.2726	0.00
28/12/2021	R202 On 03-November-22			Bond Future	251.42	251.4102	251.4230	251.4102	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
28/12/2021	R209 On 03-February-22			Bond Future	10.29	72.6691	10.2897	72.6691	20,296.00
28/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4296	5	4296	5	0.00
28/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4200	4	4200	4	0.00
28/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4248	4	4248	4	0.00
28/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	164	0	164	0	0.00
28/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	169	0	169	0	0.00
28/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	159	0	159	0	0.00
28/12/2021	R209 On 05-May-22			Bond Future	10.46	70.3855	10.4595	70.3855	5,396.00
28/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5865	6	5865	6	0.00
28/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	8234	8	8234	8	0.00
28/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5822	6	5822	6	0.00
28/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	598	1	598	1	8,525.00
28/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	3090	3	3090	3	0.00
28/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5780	6	5780	6	0.00
28/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	617	1	617	1	0.00
28/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1484	1	1484	1	12,050.00
28/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	4748	5	4748	5	0.00
28/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	609	1	609	1	0.00
28/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	290	0	290	0	12,050.00
28/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	601	1	601	1	0.00
28/12/2021	R209 On 04-August-22			Bond Future	10.63	71.2036	10.6340	71.2036	0.00
28/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2552	3	2552	3	0.00
28/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2607	3	2607	3	0.00
28/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2579	3	2579	3	0.00
28/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2877	3	2877	3	0.00
28/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2904	3	2904	3	0.00
28/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2849	3	2849	3	0.00
28/12/2021	R209 On 03-November-22			Bond Future	10.81	68.9864	10.8075	68.9864	0.00
28/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3817	4	3817	4	0.00
28/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3848	4	3848	4	0.00
28/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3879	4	3879	4	0.00
28/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2702	3	2702	3	0.00
28/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2723	3	2723	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
28/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2745	3	2745	3	0.00
28/12/2021	R210 On 03-February-22			Bond Future	213.89	213.8858	213.8940	213.8858	1,449.00
28/12/2021	R210 On 05-May-22			Bond Future	213.61	213.6015	213.6088	213.6015	104.00
28/12/2021	R210 On 04-August-22			Bond Future	216.26	216.2572	216.2644	216.2572	0.00
28/12/2021	R210 On 03-November-22			Bond Future	216.08	216.0728	216.0797	216.0728	0.00
28/12/2021	R213 On 03-February-22			Bond Future	9.66	87.4803	9.6574	87.4803	22,660.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	209	0	209	0	220.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	3301	3	3301	3	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4903	5	4903	5	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2869	3	2869	3	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2954	3	2954	3	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2103	2	2103	2	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2141	2	2141	2	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	277	0	277	0	430.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	911	1	911	1	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1412	2	1412	2	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	14	0	14	0	200.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	37	0	37	0	102.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	5232	5	5232	5	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2256	2	2256	2	0.00
28/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2179	2	2179	2	0.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	483	0	483	0	0.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2647	3	2647	3	0.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1324	1	1324	1	200.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	457	0	457	0	430.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	57	0	57	0	220.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	4764	5	4764	5	0.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	73	0	73	0	430.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5718	6	5718	6	0.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	868	1	868	1	102.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	497	0	497	0	0.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	511	1	511	1	0.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	281	0	281	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	298	0	298	0	200.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	221	0	221	0	102.00
28/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2966	3	2966	3	0.00
28/12/2021	R213 On 05-May-22			Bond Future	9.85	84.9807	9.8506	84.9807	0.00
28/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4755	5	4755	5	0.00
28/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4716	5	4716	5	0.00
28/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4677	5	4677	5	0.00
28/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	754	1	754	1	0.00
28/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	764	1	764	1	0.00
28/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	774	1	774	1	0.00
28/12/2021	R213 On 04-August-22			Bond Future	10.05	85.9710	10.0547	85.9710	0.00
28/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2207	2	2207	2	0.00
28/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2159	2	2159	2	0.00
28/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2183	2	2183	2	0.00
28/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	2986	3	2986	3	0.00
28/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3040	3	3040	3	0.00
28/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3013	3	3013	3	0.00
28/12/2021	R213 On 03-November-22			Bond Future	10.26	83.5515	10.2619	83.5515	0.00
28/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3383	4	3383	4	0.00
28/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3330	3	3330	3	0.00
28/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3356	3	3356	3	0.00
28/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2738	3	2738	3	0.00
28/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2760	3	2760	3	0.00
28/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2717	3	2717	3	0.00
28/12/2021	R214 On 03-February-22			Bond Future	10.63	69.6044	10.6342	69.6044	17,604.00
28/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4408	5	4408	5	0.00
28/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4457	5	4457	5	0.00
28/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4506	5	4506	5	0.00
28/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	154	0	154	0	0.00
28/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	149	0	149	0	0.00
28/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	145	0	145	0	0.00
28/12/2021	R214 On 05-May-22			Bond Future	10.80	67.1461	10.7970	67.1461	441.00
28/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5776	6	5776	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
28/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5818	6	5818	6	0.00
28/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5861	6	5861	6	0.00
28/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	704	1	704	1	0.00
28/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	695	1	695	1	0.00
28/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	687	1	687	1	0.00
28/12/2021	R214 On 04-August-22			Bond Future	10.97	67.9255	10.9663	67.9255	0.00
28/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2848	3	2848	3	0.00
28/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2877	3	2877	3	0.00
28/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2907	3	2907	3	0.00
28/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2800	3	2800	3	0.00
28/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2773	3	2773	3	0.00
28/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2827	3	2827	3	0.00
28/12/2021	R214 On 03-November-22			Bond Future	11.13	65.5279	11.1344	65.5279	0.00
28/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3940	4	3940	4	0.00
28/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3971	4	3971	4	0.00
28/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3910	4	3910	4	0.00
28/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2746	3	2746	3	0.00
28/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2768	3	2768	3	0.00
28/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2791	3	2791	3	0.00
28/12/2021	R248 On 03-February-22			Bond Future	10.63	87.6502	10.6285	87.6502	192,246.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	371	0	371	0	900.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	6204	6	6204	6	0.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1813	2	1813	2	0.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	549	1	549	1	1,300.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	3283	4	3283	4	1,400.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	6081	6	6081	6	0.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	6142	6	6142	6	0.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	783	1	783	1	100.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1074	1	1074	1	0.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	52	0	52	0	0.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	153	0	153	0	0.00
28/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2753	3	2753	3	900.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	754	1	754	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
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	5121	5	5121	5	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	6709	6	6709	6	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2051	2	2051	2	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	139	0	139	0	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3705	4	3705	4	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	569	1	569	1	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3084	3	3084	3	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2533	2	2533	2	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1278	1	1278	1	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	147	0	147	0	0.00
28/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	143	0	143	0	0.00
28/12/2021	R248 On 05-May-22			Bond Future	10.79	84.2697	10.7897	84.2697	2,035.00
28/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7707	8	7707	8	0.00
28/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7601	8	7601	8	0.00
28/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7654	8	7654	8	0.00
28/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	804	1	804	1	0.00
28/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	784	1	784	1	0.00
28/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	794	1	794	1	0.00
28/12/2021	R248 On 04-August-22			Bond Future	10.96	85.2478	10.9575	85.2478	0.00
28/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3683	4	3683	4	0.00
28/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3608	4	3608	4	0.00
28/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3645	4	3645	4	0.00
28/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3414	3	3414	3	0.00
28/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3448	3	3448	3	0.00
28/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3381	3	3381	3	0.00
28/12/2021	R248 On 03-November-22			Bond Future	11.12	81.9399	11.1242	81.9399	0.00
28/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4741	5	4741	5	0.00
28/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4779	5	4779	5	0.00
28/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4817	5	4817	5	0.00
28/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3535	3	3535	3	0.00
28/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3506	3	3506	3	0.00
28/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3477	3	3477	3	0.00