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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
29/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	2025 On 03-February-22			Bond Future	155.32	155.2466	155.3231	155.2466	5,554.00
29/12/2021	2025 On 05-May-22			Bond Future	157.19	157.1162	157.1925	157.1162	164.00
29/12/2021	2025 On 04-August-22			Bond Future	157.53	157.4558	157.5279	157.4558	0.00
29/12/2021	2025 On 03-November-22			Bond Future	159.51	159.4454	159.5126	159.4454	0.00
29/12/2021	2029 On 03-February-22			Bond Future	113.52	113.5042	113.5185	113.5042	3,872.00
29/12/2021	2029 On 05-May-22			Bond Future	113.68	113.6699	113.6836	113.6699	591.00
29/12/2021	2029 On 04-August-22			Bond Future	115.09	115.0830	115.0932	115.0830	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
29/12/2021	2029 On 03-November-22			Bond Future	115.32	115.3123	115.3184	115.3123	0.00
29/12/2021	2030 On 03-February-22			Bond Future	9.45	92.5175	9.4496	92.5175	82,788.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	111	0	111	0	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2639	3	2639	3	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	6977	7	6977	7	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1527	2	1527	2	1,000.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2162	2	2162	2	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1057	1	1057	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1031	1	1031	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	12	0	12	0	101.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	139	0	139	0	1,000.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2239	3	2239	3	950.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1083	1	1083	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	955	1	955	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	380	0	380	0	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	835	1	835	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	535	1	535	1	950.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1852	2	1852	2	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1358	1	1358	1	101.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2232	2	2232	2	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1214	1	1214	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1081	1	1081	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	430	0	430	0	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	321	0	321	0	8,000.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3344	3	3344	3	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	5773	5	5773	5	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3589	3	3589	3	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1133	1	1133	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1107	1	1107	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	455	0	455	0	101.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	745	1	745	1	0.00
29/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	12	0	12	0	1,000.00
29/12/2021	2030 On 05-May-22			Bond Future	9.66	93.6092	9.6613	93.6092	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
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	6986	7	6986	7	0.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3679	4	3679	4	0.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	479	1	479	1	200.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	568	1	568	1	1,800.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1303	1	1303	1	0.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	34	0	34	0	200.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3714	4	3714	4	0.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3750	4	3750	4	0.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	2869	3	2869	3	0.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	99	0	99	0	1,800.00
29/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	213	0	213	0	1,073.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	8211	8	8211	8	0.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4911	5	4911	5	0.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4572	4	4572	4	0.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1032	1	1032	1	0.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1045	1	1045	1	200.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	10488	10	10488	10	0.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	6491	6	6491	6	0.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	2893	3	2893	3	1,073.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1058	1	1058	1	0.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	350	0	350	0	1,800.00
29/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1426	1	1426	1	1,073.00
29/12/2021	2030 On 04-August-22			Bond Future	9.89	90.6977	9.8898	90.6977	0.00
29/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	931	1	931	1	800.00
29/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1775	2	1775	2	0.00
29/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	283	0	283	0	800.00
29/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1796	2	1796	2	0.00
29/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1817	2	1817	2	0.00
29/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	5961	6	5961	6	0.00
29/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	983	1	983	1	800.00
29/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3440	3	3440	3	0.00
29/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3470	3	3470	3	0.00
29/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	8462	8	8462	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
29/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3499	3	3499	3	0.00
29/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	5139	5	5139	5	0.00
29/12/2021	2030 On 03-November-22			Bond Future	10.11	91.8717	10.1098	91.8717	0.00
29/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2961	3	2961	3	0.00
29/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2937	3	2937	3	0.00
29/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2985	3	2985	3	0.00
29/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3031	3	3031	3	0.00
29/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3077	3	3077	3	0.00
29/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3054	3	3054	3	0.00
29/12/2021	2032 On 03-February-22			Bond Future	9.90	92.9453	9.8960	92.9453	124,449.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	16	0	16	0	198.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	67	0	67	0	97.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	468	1	468	1	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5708	6	5708	6	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5965	6	5965	6	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3412	4	3412	4	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3459	4	3459	4	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2090	2	2090	2	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2993	3	2993	3	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1238	1	1238	1	900.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1706	2	1706	2	100.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	555	1	555	1	210.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3365	4	3365	4	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4489	5	4489	5	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3318	4	3318	4	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	982	1	982	1	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	485	1	485	1	400.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	652	1	652	1	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6893	7	6893	7	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3845	4	3845	4	0.00
29/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4438	5	4438	5	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	157	0	157	0	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	226	0	226	0	210.00

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29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	29	0	29	0	210.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	6058	6	6058	6	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2364	2	2364	2	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1488	1	1488	1	198.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1215	1	1215	1	900.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	313	0	313	0	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	152	0	152	0	97.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	304	0	304	0	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	287	0	287	0	198.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	382	0	382	0	400.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2194	2	2194	2	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1991	2	1991	2	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	867	1	867	1	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	673	1	673	1	97.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	295	0	295	0	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	57	0	57	0	400.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	68	0	68	0	900.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2408	2	2408	2	0.00
29/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	4652	4	4652	4	0.00
29/12/2021	2032 On 05-May-22			Bond Future	10.10	89.8954	10.0951	89.8954	20,406.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5831	6	5831	6	0.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5744	6	5744	6	0.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	961	1	961	1	780.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2474	3	2474	3	780.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2835	3	2835	3	993.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6448	7	6448	7	0.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5570	6	5570	6	0.00
29/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5787	6	5787	6	0.00
29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	674	1	674	1	0.00
29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	720	1	720	1	993.00
29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	683	1	683	1	0.00
29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	552	0	552	0	780.00

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29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1993	2	1993	2	0.00
29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	3958	4	3958	4	0.00
29/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	665	1	665	1	0.00
29/12/2021	2032 On 04-August-22			Bond Future	10.30	90.9419	10.3027	90.9419	0.00
29/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	7609	8	7609	8	0.00
29/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	8835	9	8835	9	0.00
29/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2514	3	2514	3	0.00
29/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2541	3	2541	3	0.00
29/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2569	3	2569	3	0.00
29/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1380	2	1380	2	800.00
29/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	385	0	385	0	800.00
29/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	8168	8	8168	8	0.00
29/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	4676	4	4676	4	0.00
29/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3083	3	3083	3	0.00
29/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3055	3	3055	3	0.00
29/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	630	1	630	1	0.00
29/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	824	1	824	1	800.00
29/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3027	3	3027	3	0.00
29/12/2021	2032 On 03-November-22			Bond Future	10.51	87.9738	10.5117	87.9738	0.00
29/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3685	4	3685	4	0.00
29/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	2897	3	2897	3	0.00
29/12/2021	2033 On 03-February-22			Bond Future	113.30	113.2797	113.2953	113.2797	7,281.00
29/12/2021	2033 On 05-May-22			Bond Future	113.38	113.3607	113.3758	113.3607	2,121.00
29/12/2021	2033 On 04-August-22			Bond Future	114.78	114.7699	114.7814	114.7699	0.00
29/12/2021	2033 On 03-November-22			Bond Future	114.92	114.9146	114.9220	114.9146	0.00
29/12/2021	2037 On 03-February-22			Bond Future	10.61	84.9738	10.6068	84.9738	119,310.00
29/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5521	6	5521	6	0.00
29/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5410	6	5410	6	0.00
29/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5466	6	5466	6	0.00
29/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	137	0	137	0	0.00
29/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	146	0	146	0	0.00
29/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	141	0	141	0	0.00
29/12/2021	2037 On 05-May-22			Bond Future	10.80	85.9765	10.7973	85.9765	11,855.00

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29/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6964	7	6964	7	0.00
29/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6868	7	6868	7	0.00
29/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6916	7	6916	7	0.00
29/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	691	1	691	1	0.00
29/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	709	1	709	1	0.00
29/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	700	1	700	1	0.00
29/12/2021	2037 On 04-August-22			Bond Future	11.00	82.7211	10.9994	82.7211	0.00
29/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2893	3	2893	3	0.00
29/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3889	4	3889	4	1,050.00
29/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4678	5	4678	5	0.00
29/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	935	1	935	1	50.00
29/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	6901	7	6901	7	0.00
29/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2831	3	2831	3	0.00
29/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2862	3	2862	3	0.00
29/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3514	3	3514	3	0.00
29/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1311	1	1311	1	1,050.00
29/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3450	3	3450	3	0.00
29/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	6800	6	6800	6	0.00
29/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3482	3	3482	3	50.00
29/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2132	2	2132	2	50.00
29/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2599	2	2599	2	0.00
29/12/2021	2037 On 03-November-22			Bond Future	11.19	83.7969	11.1904	83.7969	0.00
29/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4045	4	4045	4	0.00
29/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4111	4	4111	4	0.00
29/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4078	4	4078	4	0.00
29/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3361	3	3361	3	0.00
29/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3388	3	3388	3	0.00
29/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3334	3	3334	3	0.00
29/12/2021	2038 On 03-February-22			Bond Future	128.17	128.1513	128.1698	128.1513	6,104.00
29/12/2021	2038 On 05-May-22			Bond Future	129.71	129.6945	129.7124	129.6945	677.00
29/12/2021	2038 On 04-August-22			Bond Future	129.51	129.4917	129.5055	129.4917	0.00
29/12/2021	2038 On 03-November-22			Bond Future	131.14	131.1282	131.1372	131.1282	0.00
29/12/2021	2040 On 03-February-22			Bond Future	10.70	87.2156	10.6992	87.2156	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
29/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	1126	1	1126	1	2,000.00
29/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5961	6	5961	6	0.00
29/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6021	6	6021	6	0.00
29/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6080	7	6080	7	0.00
29/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	132	0	132	0	0.00
29/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	128	0	128	0	0.00
29/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	124	0	124	0	0.00
29/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	1832	2	1832	2	0.00
29/12/2021	2040 On 05-May-22			Bond Future	10.88	88.2448	10.8829	88.2448	8,568.00
29/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7299	8	7299	8	0.00
29/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7351	8	7351	8	0.00
29/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	307	0	307	0	1,200.00
29/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	13202	14	13202	14	0.00
29/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7402	8	7402	8	0.00
29/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1639	2	1639	2	1,200.00
29/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	3837	4	3837	4	0.00
29/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	707	1	707	1	0.00
29/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	173	0	173	0	1,200.00
29/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	715	1	715	1	0.00
29/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	8143	8	8143	8	0.00
29/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	724	1	724	1	0.00
29/12/2021	2040 On 04-August-22			Bond Future	11.08	84.7652	11.0774	84.7652	0.00
29/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	8439	9	8439	9	0.00
29/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3263	4	3263	4	0.00
29/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	428	0	428	0	460.00
29/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2238	2	2238	2	460.00
29/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3298	4	3298	4	0.00
29/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3332	4	3332	4	0.00
29/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3516	3	3516	3	0.00
29/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	10495	10	10495	10	0.00
29/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1191	1	1191	1	460.00
29/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3549	3	3549	3	0.00
29/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	4825	5	4825	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
29/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3582	3	3582	3	0.00
29/12/2021	2040 On 03-November-22			Bond Future	11.26	85.8680	11.2608	85.8680	0.00
29/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4500	5	4500	5	0.00
29/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4429	5	4429	5	0.00
29/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4464	5	4464	5	0.00
29/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3536	3	3536	3	0.00
29/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3592	3	3592	3	0.00
29/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3564	3	3564	3	0.00
29/12/2021	2044 On 03-February-22			Bond Future	10.75	83.9541	10.7456	83.9541	59,709.00
29/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6002	6	6002	6	0.00
29/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5942	6	5942	6	0.00
29/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5883	6	5883	6	0.00
29/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	148	0	148	0	0.00
29/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	144	0	144	0	0.00
29/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	140	0	140	0	0.00
29/12/2021	2044 On 05-May-22			Bond Future	10.92	84.9448	10.9202	84.9448	5,735.00
29/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7351	8	7351	8	0.00
29/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7248	8	7248	8	0.00
29/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7300	8	7300	8	0.00
29/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	754	1	754	1	0.00
29/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	763	1	763	1	0.00
29/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	744	1	744	1	0.00
29/12/2021	2044 On 04-August-22			Bond Future	11.10	81.5519	11.1048	81.5519	0.00
29/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3448	4	3448	4	0.00
29/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3378	4	3378	4	0.00
29/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3413	4	3413	4	0.00
29/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3514	3	3514	3	0.00
29/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3547	3	3547	3	0.00
29/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3481	3	3481	3	0.00
29/12/2021	2044 On 03-November-22			Bond Future	11.28	82.6131	11.2783	82.6131	0.00
29/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4412	5	4412	5	0.00
29/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4448	5	4448	5	0.00
29/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4484	5	4484	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
29/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3616	3	3616	3	0.00
29/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3645	3	3645	3	0.00
29/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3675	3	3675	3	0.00
29/12/2021	2046 On 03-February-22			Bond Future	118.48	118.4613	118.4787	118.4613	15,506.00
29/12/2021	2046 On 05-May-22			Bond Future	118.02	118.0008	118.0175	118.0008	171.00
29/12/2021	2046 On 04-August-22			Bond Future	119.48	119.4678	119.4809	119.4678	0.00
29/12/2021	2046 On 03-November-22			Bond Future	119.06	119.0529	119.0619	119.0529	0.00
29/12/2021	2050 On 03-February-22			Bond Future	120.44	120.4248	120.4430	120.4248	9,280.00
29/12/2021	2050 On 05-May-22			Bond Future	121.89	121.8749	121.8922	121.8749	379.00
29/12/2021	2050 On 04-August-22			Bond Future	121.39	121.3743	121.3882	121.3743	0.00
29/12/2021	2050 On 03-November-22			Bond Future	122.92	122.9081	122.9175	122.9081	0.00
29/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	AL37 On 03-February-22			Index Future	810.72	813.0270	810.7200	813.0270	0.00
29/12/2021	AL37 On 05-May-22			Index Future	820.28	822.6080	820.2760	822.6080	0.00
29/12/2021	AL37 On 04-August-22			Index Future	830.14	832.5250	830.1400	832.5250	0.00
29/12/2021	AL37 On 03-November-22			Index Future	840.51	842.9530	840.5090	842.9530	0.00
29/12/2021	AL7T On 03-February-22			Index Future	929.66	933.4950	929.6630	933.4950	0.00
29/12/2021	AL7T On 05-May-22			Index Future	940.62	944.4970	940.6210	944.4970	0.00
29/12/2021	AL7T On 04-August-22			Index Future	951.93	955.8830	951.9320	955.8830	0.00
29/12/2021	AL7T On 03-November-22			Index Future	963.82	967.8560	963.8230	967.8560	0.00
29/12/2021	ALBI On 03-February-22			Index Future	824.84	828.4480	824.8360	828.4480	193.00
29/12/2021	ALBI On 05-May-22			Index Future	834.56	838.2110	834.5580	838.2110	29.00
29/12/2021	ALBI On 04-August-22			Index Future	844.59	848.3160	844.5940	848.3160	0.00
29/12/2021	ALBI On 03-November-22			Index Future	855.14	858.9420	855.1440	858.9420	0.00
29/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	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
29/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2021	ES33 On 03-February-22			Bond Future	11.33	78.9516	11.3312	78.9516	263.00
29/12/2021	ES33 On 05-May-22			Bond Future	11.56	76.1248	11.5648	76.1248	87.00
29/12/2021	ES33 On 04-August-22			Bond Future	11.81	77.0237	11.8089	77.0237	0.00
29/12/2021	ES33 On 03-November-22			Bond Future	12.06	74.2678	12.0564	74.2678	0.00
29/12/2021	ES42 On 03-February-22			Bond Future	11.78	77.7067	11.7818	77.7067	3,579.00
29/12/2021	ES42 On 05-May-22			Bond Future	12.00	74.3840	12.0005	74.3840	1,190.00
29/12/2021	ES42 On 04-August-22			Bond Future	12.22	75.2607	12.2227	75.2607	0.00
29/12/2021	ES42 On 03-November-22			Bond Future	12.45	72.0031	12.4485	72.0031	0.00
29/12/2021	GOVI On 03-February-22			GOVI	813.97	817.5130	813.9660	817.5130	987.00
29/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	212260	25	212260	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	212160	25	212160	25	0.00
29/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	212060	25	212060	25	0.00
29/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 05-May-22			GOVI	823.56	827.1470	823.5600	827.1470	0.00
29/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	353300	39	353300	39	0.00
29/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	353200	39	353200	39	0.00
29/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	353100	39	353100	39	0.00
29/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 04-August-22			GOVI	833.46	837.1190	833.4640	837.1190	0.00
29/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	142040	18	142040	18	0.00
29/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	141940	18	141940	18	0.00
29/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	141840	18	141840	18	0.00
29/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 03-November-22			GOVI	843.87	847.6040	843.8740	847.6040	0.00
29/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	234440	27	234440	27	0.00
29/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	234640	27	234640	27	0.00
29/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	234540	27	234540	27	0.00
29/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2021	IGOV On 03-February-22			Index Future	309.81	309.7850	309.8070	309.7850	483.00
29/12/2021	IGOV On 05-May-22			Index Future	313.54	313.5120	313.5350	313.5120	16.00
29/12/2021	IGOV On 04-August-22			Index Future	317.38	317.3670	317.3810	317.3670	0.00
29/12/2021	IGOV On 03-November-22			Index Future	321.42	321.4170	321.4200	321.4170	0.00
29/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
29/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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29/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	3.9250	96.0750	0.00
29/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.8500	4.1600	95.8500	0.00
29/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7850	4.2250	95.7850	0.00
29/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.52	95.4800	4.5200	95.4800	0.00
29/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.58	95.4300	4.5800	95.4300	0.00
29/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.86	95.1550	4.8550	95.1550	72.00
29/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	0.00
29/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.71	94.2950	5.7050	94.2950	68.00
29/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.96	94.0450	5.9550	94.0450	0.00
29/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	0.00
29/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.40	93.6100	6.3950	93.6100	75.00
29/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.57	93.5050	6.5650	93.5050	0.00
29/12/2021	R023 On 03-February-22			Bond Future	5.17	106.0584	5.1683	106.0584	16,431.00
29/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	101	0	101	0	0.00
29/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	105	0	105	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
29/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	110	0	110	0	0.00
29/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	201	0	201	0	0.00
29/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	207	0	207	0	0.00
29/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	213	0	213	0	0.00
29/12/2021	R023 On 05-May-22			Bond Future	5.29	103.3992	5.2920	103.3992	835.00
29/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	845	1	845	1	0.00
29/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	852	1	852	1	0.00
29/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	859	1	859	1	0.00
29/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	55	0	55	0	0.00
29/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	56	0	56	0	0.00
29/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	57	0	57	0	0.00
29/12/2021	R023 On 04-August-22			Bond Future	5.48	104.6289	5.4779	104.6289	0.00
29/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	437	0	437	0	0.00
29/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	441	0	441	0	0.00
29/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	445	0	445	0	0.00
29/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	129	0	129	0	0.00
29/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	130	0	130	0	0.00
29/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	132	0	132	0	0.00
29/12/2021	R023 On 03-November-22			Bond Future	5.86	102.0469	5.8573	102.0469	0.00
29/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	250	0	250	0	0.00
29/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	246	0	246	0	0.00
29/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	249	0	249	0	0.00
29/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	125	0	125	0	0.00
29/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	126	0	126	0	0.00
29/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	124	0	124	0	0.00
29/12/2021	R035 On 03-February-22			Bond Future	10.39	93.6265	10.3909	93.6265	103,053.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	112	0	112	0	683.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	606	1	606	1	280.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	9004	9	9004	9	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5936	6	5936	6	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5438	6	5438	6	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	932	1	932	1	500.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4400	5	4400	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
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	312	0	312	0	200.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8171	9	8171	9	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5659	6	5659	6	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6270	7	6270	7	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5327	6	5327	6	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5382	6	5382	6	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4293	5	4293	5	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4724	5	4724	5	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1252	1	1252	1	1,600.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2232	3	2232	3	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2408	3	2408	3	0.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	986	1	986	1	200.00
29/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1221	1	1221	1	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1553	1	1553	1	500.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1844	2	1844	2	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1922	2	1922	2	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	821	1	821	1	200.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1519	1	1519	1	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	251	0	251	0	1,600.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	148	0	148	0	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	153	0	153	0	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	88	0	88	0	683.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	127	0	127	0	200.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	108	0	108	0	500.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	27	0	27	0	280.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3455	3	3455	3	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	211	0	211	0	200.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	743	1	743	1	683.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	144	0	144	0	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	266	0	266	0	280.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	15	0	15	0	1,800.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2530	2	2530	2	0.00
29/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	4778	4	4778	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
29/12/2021	R035 On 05-May-22			Bond Future	10.58	90.2530	10.5827	90.2530	8,926.00
29/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7073	7	7073	7	0.00
29/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	11940	12	11940	12	0.00
29/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3356	4	3356	4	0.00
29/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6977	7	6977	7	0.00
29/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7025	7	7025	7	0.00
29/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2979	3	2979	3	1,200.00
29/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2115	2	2115	2	0.00
29/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	675	1	675	1	0.00
29/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	684	1	684	1	0.00
29/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	1871	2	1871	2	1,200.00
29/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	176	0	176	0	1,200.00
29/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	666	1	666	1	0.00
29/12/2021	R035 On 04-August-22			Bond Future	10.78	91.3014	10.7844	91.3014	0.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	4374	5	4374	5	0.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	8897	9	8897	9	0.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2395	3	2395	3	400.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3019	3	3019	3	0.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2957	3	2957	3	0.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2988	3	2988	3	0.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	863	1	863	1	100.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2713	3	2713	3	0.00
29/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	502	1	502	1	400.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	8738	8	8738	8	0.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3608	3	3608	3	100.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	6964	7	6964	7	0.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3982	4	3982	4	0.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3323	3	3323	3	0.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3354	3	3354	3	0.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2283	2	2283	2	100.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3293	3	3293	3	0.00
29/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	878	1	878	1	400.00
29/12/2021	R035 On 03-November-22			Bond Future	10.99	88.0080	10.9867	88.0080	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
29/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4166	4	4166	4	0.00
29/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4133	4	4133	4	0.00
29/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4199	4	4199	4	0.00
29/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3230	3	3230	3	0.00
29/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3282	3	3282	3	0.00
29/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3256	3	3256	3	0.00
29/12/2021	R186 On 03-February-22			Bond Future	7.92	111.9624	7.9160	111.9624	69,865.00
29/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	77	0	77	0	0.00
29/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	81	0	81	0	0.00
29/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	85	0	85	0	0.00
29/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2727	2	2727	2	0.00
29/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2766	3	2766	3	0.00
29/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2806	3	2806	3	0.00
29/12/2021	R186 On 05-May-22			Bond Future	8.13	113.2829	8.1332	113.2829	4,514.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2775	3	2775	3	0.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3669	4	3669	4	0.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1912	2	1912	2	0.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2009	2	2009	2	454.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1048	1	1048	1	435.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1889	2	1889	2	0.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	83	0	83	0	3,600.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4438	5	4438	5	0.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1936	2	1936	2	0.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1534	2	1534	2	454.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	506	1	506	1	3,600.00
29/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	323	0	323	0	435.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3799	4	3799	4	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3156	3	3156	3	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1507	1	1507	1	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1193	1	1193	1	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	354	0	354	0	454.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	5874	6	5874	6	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1225	1	1225	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
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2066	2	2066	2	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1146	1	1146	1	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1209	1	1209	1	0.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	504	0	504	0	454.00
29/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	773	1	773	1	4,035.00
29/12/2021	R186 On 04-August-22			Bond Future	8.37	109.3307	8.3700	109.3307	0.00
29/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1526	2	1526	2	0.00
29/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	224	0	224	0	3,600.00
29/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1509	2	1509	2	0.00
29/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1544	2	1544	2	0.00
29/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5671	6	5671	6	0.00
29/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1229	1	1229	1	3,600.00
29/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	516	0	516	0	3,600.00
29/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2377	2	2377	2	0.00
29/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2418	2	2418	2	0.00
29/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5706	5	5706	5	0.00
29/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2788	3	2788	3	0.00
29/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2398	2	2398	2	0.00
29/12/2021	R186 On 03-November-22			Bond Future	8.61	110.7369	8.6148	110.7369	0.00
29/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2175	2	2175	2	0.00
29/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2138	2	2138	2	0.00
29/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2157	2	2157	2	0.00
29/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2422	2	2422	2	0.00
29/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2439	2	2439	2	0.00
29/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2405	2	2405	2	0.00
29/12/2021	R197 On 03-February-22			Bond Future	322.10	322.1139	322.1030	322.1139	1,132.00
29/12/2021	R197 On 05-May-22			Bond Future	325.98	325.9924	325.9791	325.9924	237.00
29/12/2021	R197 On 04-August-22			Bond Future	321.65	321.6724	321.6486	321.6724	0.00
29/12/2021	R197 On 03-November-22			Bond Future	325.70	325.7379	325.7018	325.7379	0.00
29/12/2021	R202 On 03-February-22			Bond Future	246.69	246.6594	246.6933	246.6594	7,693.00
29/12/2021	R202 On 05-May-22			Bond Future	249.66	249.6295	249.6619	249.6295	413.00
29/12/2021	R202 On 04-August-22			Bond Future	248.31	248.2856	248.3102	248.2856	0.00
29/12/2021	R202 On 03-November-22			Bond Future	251.44	251.4230	251.4390	251.4230	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
29/12/2021	R209 On 03-February-22			Bond Future	10.36	72.4752	10.3553	72.4752	20,296.00
29/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3951	4	3951	4	0.00
29/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3857	4	3857	4	0.00
29/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3904	4	3904	4	0.00
29/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	197	0	197	0	0.00
29/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	203	0	203	0	0.00
29/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	191	0	191	0	0.00
29/12/2021	R209 On 05-May-22			Bond Future	10.53	70.1890	10.5277	70.1890	5,396.00
29/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5547	6	5547	6	0.00
29/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	7885	8	7885	8	0.00
29/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5505	6	5505	6	0.00
29/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	513	1	513	1	8,525.00
29/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	2846	3	2846	3	0.00
29/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5463	6	5463	6	0.00
29/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	682	1	682	1	0.00
29/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1622	1	1622	1	12,050.00
29/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	5046	5	5046	5	0.00
29/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	673	1	673	1	0.00
29/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	322	0	322	0	12,050.00
29/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	664	1	664	1	0.00
29/12/2021	R209 On 04-August-22			Bond Future	10.71	71.0046	10.7051	71.0046	0.00
29/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2356	3	2356	3	0.00
29/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2409	3	2409	3	0.00
29/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2383	3	2383	3	0.00
29/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3068	3	3068	3	0.00
29/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3097	3	3097	3	0.00
29/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3040	3	3040	3	0.00
29/12/2021	R209 On 03-November-22			Bond Future	10.88	68.7848	10.8817	68.7848	0.00
29/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3588	4	3588	4	0.00
29/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3617	4	3617	4	0.00
29/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3647	4	3647	4	0.00
29/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2866	3	2866	3	0.00
29/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2889	3	2889	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
29/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2911	3	2911	3	0.00
29/12/2021	R210 On 03-February-22			Bond Future	213.91	213.8940	213.9111	213.8940	1,449.00
29/12/2021	R210 On 05-May-22			Bond Future	213.62	213.6088	213.6247	213.6088	104.00
29/12/2021	R210 On 04-August-22			Bond Future	216.27	216.2644	216.2733	216.2644	0.00
29/12/2021	R210 On 03-November-22			Bond Future	216.08	216.0797	216.0810	216.0797	0.00
29/12/2021	R213 On 03-February-22			Bond Future	9.72	87.3021	9.7224	87.3021	22,660.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	154	0	154	0	220.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	3000	3	3000	3	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4574	5	4574	5	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2580	3	2580	3	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2663	3	2663	3	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1848	2	1848	2	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1884	2	1884	2	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	208	0	208	0	430.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	751	1	751	1	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1203	1	1203	1	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1993	2	1993	2	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	8	0	8	0	200.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	24	0	24	0	102.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4900	5	4900	5	0.00
29/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1920	2	1920	2	0.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	570	0	570	0	0.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2923	3	2923	3	0.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1509	1	1509	1	200.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	70	0	70	0	220.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5096	5	5096	5	0.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	88	0	88	0	430.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	6058	6	6058	6	0.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	539	0	539	0	430.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1005	1	1005	1	102.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	586	0	586	0	0.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	602	1	602	1	0.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	335	0	335	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
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	355	0	355	0	200.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	265	0	265	0	102.00
29/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3256	3	3256	3	0.00
29/12/2021	R213 On 05-May-22			Bond Future	9.92	84.8000	9.9185	84.8000	0.00
29/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4480	5	4480	5	0.00
29/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4442	5	4442	5	0.00
29/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4404	5	4404	5	0.00
29/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	829	1	829	1	0.00
29/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	839	1	839	1	0.00
29/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	850	1	850	1	0.00
29/12/2021	R213 On 04-August-22			Bond Future	10.13	85.7880	10.1263	85.7880	0.00
29/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2038	2	2038	2	0.00
29/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1993	2	1993	2	0.00
29/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2016	2	2016	2	0.00
29/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3174	3	3174	3	0.00
29/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3230	3	3230	3	0.00
29/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3202	3	3202	3	0.00
29/12/2021	R213 On 03-November-22			Bond Future	10.34	83.3661	10.3373	83.3661	0.00
29/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3180	3	3180	3	0.00
29/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3128	3	3128	3	0.00
29/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3154	3	3154	3	0.00
29/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2901	3	2901	3	0.00
29/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2923	3	2923	3	0.00
29/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2878	3	2878	3	0.00
29/12/2021	R214 On 03-February-22			Bond Future	10.69	69.4043	10.6948	69.4043	17,604.00
29/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4078	4	4078	4	0.00
29/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4127	4	4127	4	0.00
29/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4175	5	4175	5	0.00
29/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	182	0	182	0	0.00
29/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	177	0	177	0	0.00
29/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	172	0	172	0	0.00
29/12/2021	R214 On 05-May-22			Bond Future	10.86	66.9435	10.8599	66.9435	441.00
29/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5478	6	5478	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
29/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5520	6	5520	6	0.00
29/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5562	6	5562	6	0.00
29/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	769	1	769	1	0.00
29/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	760	1	760	1	0.00
29/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	751	1	751	1	0.00
29/12/2021	R214 On 04-August-22			Bond Future	11.03	67.7202	11.0319	67.7202	0.00
29/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2653	3	2653	3	0.00
29/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2681	3	2681	3	0.00
29/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2709	3	2709	3	0.00
29/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2973	3	2973	3	0.00
29/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2945	3	2945	3	0.00
29/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3001	3	3001	3	0.00
29/12/2021	R214 On 03-November-22			Bond Future	11.20	65.3200	11.2029	65.3200	0.00
29/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3720	4	3720	4	0.00
29/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3750	4	3750	4	0.00
29/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3690	4	3690	4	0.00
29/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2900	3	2900	3	0.00
29/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2924	3	2924	3	0.00
29/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2948	3	2948	3	0.00
29/12/2021	R248 On 03-February-22			Bond Future	10.70	87.3960	10.6994	87.3960	192,246.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	269	0	269	0	900.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5707	6	5707	6	0.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1507	2	1507	2	0.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2872	3	2872	3	1,400.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	411	1	411	1	1,300.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5585	6	5585	6	0.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5646	6	5646	6	0.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	606	1	606	1	100.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	854	1	854	1	0.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	32	0	32	0	0.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	103	0	103	0	0.00
29/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2373	3	2373	3	900.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	904	1	904	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
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	5602	5	5602	5	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	7219	7	7219	7	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2360	2	2360	2	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	172	0	172	0	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4133	4	4133	4	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3477	3	3477	3	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2886	3	2886	3	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	688	1	688	1	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1503	1	1503	1	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	182	0	182	0	0.00
29/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	177	0	177	0	0.00
29/12/2021	R248 On 05-May-22			Bond Future	10.86	84.0120	10.8634	84.0120	2,035.00
29/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7259	8	7259	8	0.00
29/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7155	8	7155	8	0.00
29/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7207	8	7207	8	0.00
29/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	895	1	895	1	0.00
29/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	873	1	873	1	0.00
29/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	884	1	884	1	0.00
29/12/2021	R248 On 04-August-22			Bond Future	11.03	84.9869	11.0346	84.9869	0.00
29/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3389	4	3389	4	0.00
29/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3318	4	3318	4	0.00
29/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3354	4	3354	4	0.00
29/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3669	3	3669	3	0.00
29/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3704	3	3704	3	0.00
29/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3634	3	3634	3	0.00
29/12/2021	R248 On 03-November-22			Bond Future	11.20	81.6757	11.2047	81.6757	0.00
29/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4422	5	4422	5	0.00
29/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4459	5	4459	5	0.00
29/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4496	5	4496	5	0.00
29/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3773	4	3773	4	0.00
29/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3742	4	3742	4	0.00
29/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3711	3	3711	3	0.00