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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/12/2021 TO: 15/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	2025 On 03-February-22			Bond Future	154.61	154.7863	154.6055	154.7863	5,416.00
15/12/2021	2025 On 05-May-22			Bond Future	156.47	156.6570	156.4734	156.6570	164.00
15/12/2021	2025 On 04-August-22			Bond Future	156.81	156.9982	156.8106	156.9982	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
15/12/2021	2025 On 03-November-22			Bond Future	158.80	158.9891	158.7989	158.9891	0.00
15/12/2021	2029 On 03-February-22			Bond Future	113.45	113.9707	113.4472	113.9707	3,872.00
15/12/2021	2029 On 05-May-22			Bond Future	113.62	114.1508	113.6167	114.1508	591.00
15/12/2021	2029 On 04-August-22			Bond Future	115.03	115.5739	115.0332	115.5739	0.00
15/12/2021	2029 On 03-November-22			Bond Future	115.27	115.8159	115.2672	115.8159	0.00
15/12/2021	2030 On 03-February-22			Bond Future	9.56	91.8514	91.5972	91.8514	82,799.00
15/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	126	0	0	0	0.00
15/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2352	3	2	3	0.00
15/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	6438	7	6	7	0.00
15/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1376	2	1	2	1,000.00
15/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	1929	2	2	2	0.00
15/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	970	1	1	1	0.00
15/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	948	1	1	1	0.00
15/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	18	0	0	0	101.00
15/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	155	0	0	0	1,000.00
15/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	1997	2	2	2	950.00
15/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	993	1	1	1	0.00
15/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	882	1	1	1	0.00
15/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	380	0	0	0	0.00
15/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	779	1	1	1	0.00
15/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	517	1	1	1	950.00
15/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	2414	2	2	2	0.00
15/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1881	2	2	2	101.00
15/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2811	3	3	3	0.00
15/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1721	2	2	2	0.00
15/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1570	1	2	1	0.00
15/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	767	1	1	1	0.00
15/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	614	1	1	1	8,000.00
15/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	3939	4	4	4	0.00
15/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	6359	6	6	6	0.00
15/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	4185	4	4	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
15/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1630	1	2	1	0.00
15/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1600	1	2	1	0.00
15/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	801	1	1	1	101.00
15/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	1173	1	1	1	0.00
15/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	52	0	0	0	1,000.00
15/12/2021	2030 On 05-May-22			Bond Future	9.78	92.9394	92.6818	92.9394	14,763.00
15/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	6507	7	7	7	0.00
15/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3321	3	3	3	0.00
15/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	413	0	0	0	200.00
15/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	491	1	0	1	1,800.00
15/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1150	1	1	1	0.00
15/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	35	0	0	0	200.00
15/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3354	4	3	4	0.00
15/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	3388	4	3	4	0.00
15/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	2571	3	3	3	0.00
15/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	98	0	0	0	1,800.00
15/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	204	0	0	0	1,073.00
15/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	8792	9	9	9	0.00
15/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	5427	5	5	5	0.00
15/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	5077	5	5	5	0.00
15/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	1252	1	1	1	0.00
15/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	1267	1	1	1	200.00
15/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	11071	11	11	11	0.00
15/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	7064	7	7	7	0.00
15/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	3321	3	3	3	1,073.00
15/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1282	1	1	1	0.00
15/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	453	0	0	0	1,800.00
15/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1710	2	2	2	1,073.00
15/12/2021	2030 On 04-August-22			Bond Future	10.01	90.0230	89.7619	90.0230	0.00
15/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	795	1	1	1	800.00
15/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1562	2	2	2	0.00
15/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	251	0	0	0	800.00
15/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1581	2	2	2	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
15/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1600	2	2	2	0.00
15/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	5510	6	6	6	0.00
15/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	1115	1	1	1	800.00
15/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3807	4	4	4	0.00
15/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3838	4	4	4	0.00
15/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	9013	9	9	9	0.00
15/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	3869	4	4	4	0.00
15/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	5586	5	6	5	0.00
15/12/2021	2030 On 03-November-22			Bond Future	10.23	91.1932	90.9289	91.1932	0.00
15/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	2664	3	3	3	0.00
15/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	2641	3	3	3	0.00
15/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	2687	3	3	3	0.00
15/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	3315	3	3	3	0.00
15/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	3363	3	3	3	0.00
15/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	3339	3	3	3	0.00
15/12/2021	2032 On 03-February-22			Bond Future	10.01	92.2055	91.8910	92.2055	124,446.00
15/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	19	0	0	0	198.00
15/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	65	0	0	0	97.00
15/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	411	0	0	0	0.00
15/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	5143	5	5	5	0.00
15/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	5391	6	5	6	0.00
15/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	2985	3	3	3	0.00
15/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	3029	3	3	3	0.00
15/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	1806	2	2	2	0.00
15/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	2605	3	3	3	0.00
15/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1077	1	1	1	900.00
15/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	1477	2	1	2	100.00
15/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	487	1	0	1	210.00
15/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	2942	3	3	3	0.00
15/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	3984	4	4	4	0.00
15/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	2899	3	3	3	0.00
15/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	858	1	1	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
15/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	425	1	0	1	400.00
15/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	572	1	1	1	0.00
15/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	6286	7	6	7	0.00
15/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	3383	4	3	4	0.00
15/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	3936	4	4	4	0.00
15/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	327	0	0	0	0.00
15/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	436	0	0	0	210.00
15/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	93	0	0	0	210.00
15/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	6732	6	7	6	0.00
15/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	2976	3	3	3	0.00
15/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	2035	2	2	2	198.00
15/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1724	2	2	2	900.00
15/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	566	1	1	1	0.00
15/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	319	0	0	0	97.00
15/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	553	0	1	0	0.00
15/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	527	0	1	0	198.00
15/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	665	1	1	1	400.00
15/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2797	3	3	3	0.00
15/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	2582	2	3	2	0.00
15/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	1309	1	1	1	0.00
15/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	1061	1	1	1	97.00
15/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	540	0	1	0	0.00
15/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	154	0	0	0	400.00
15/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	175	0	0	0	900.00
15/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	3022	3	3	3	0.00
15/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	5322	5	5	5	0.00
15/12/2021	2032 On 05-May-22			Bond Future	10.21	89.1509	88.8324	89.1509	20,406.00
15/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	5314	6	5	6	0.00
15/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	5230	5	5	5	0.00
15/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	795	1	1	1	780.00
15/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2172	2	2	2	780.00
15/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	2501	3	3	3	993.00
15/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	5914	6	6	6	0.00

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15/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	5062	5	5	5	0.00
15/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	5272	6	5	6	0.00
15/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	834	1	1	1	0.00
15/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	2076	2	2	2	0.00
15/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	887	1	1	1	993.00
15/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	844	1	1	1	0.00
15/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	692	1	1	1	780.00
15/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	2366	2	2	2	0.00
15/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	4467	4	4	4	0.00
15/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	824	1	1	1	0.00
15/12/2021	2032 On 04-August-22			Bond Future	10.43	90.1914	89.8688	90.1914	0.00
15/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	7039	7	7	7	0.00
15/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	8242	9	8	9	0.00
15/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2196	2	2	2	0.00
15/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2222	2	2	2	0.00
15/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2248	2	2	2	0.00
15/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1146	1	1	1	800.00
15/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	326	0	0	0	800.00
15/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	8786	9	9	9	0.00
15/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	5118	5	5	5	0.00
15/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	3443	3	3	3	0.00
15/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	3413	3	3	3	0.00
15/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	714	1	1	1	0.00
15/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	931	1	1	1	800.00
15/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	3383	3	3	3	0.00
15/12/2021	2032 On 03-November-22			Bond Future	10.64	87.2184	86.8917	87.2184	0.00
15/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3311	3	3	3	0.00
15/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	3200	3	3	3	0.00
15/12/2021	2033 On 03-February-22			Bond Future	111.19	111.1871	111.1939	111.1871	7,393.00
15/12/2021	2033 On 05-May-22			Bond Future	111.25	111.2516	111.2541	111.2516	2,121.00
15/12/2021	2033 On 04-August-22			Bond Future	112.64	112.6386	112.6411	112.6386	0.00
15/12/2021	2033 On 03-November-22			Bond Future	112.76	112.7629	112.7639	112.7629	0.00

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15/12/2021	2037 On 03-February-22			Bond Future	10.78	83.9233	83.4431	83.9233	119,322.00
15/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	4620	5	5	5	0.00
15/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	4517	5	5	5	0.00
15/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	4569	5	5	5	0.00
15/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	338	0	0	0	0.00
15/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	354	0	0	0	0.00
15/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	346	0	0	0	0.00
15/12/2021	2037 On 05-May-22			Bond Future	10.97	84.9175	84.4312	84.9175	11,855.00
15/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	6147	7	6	7	0.00
15/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	6057	6	6	6	0.00
15/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	6102	6	6	6	0.00
15/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	985	1	1	1	0.00
15/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	1008	1	1	1	0.00
15/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	997	1	1	1	0.00
15/12/2021	2037 On 04-August-22			Bond Future	11.18	81.6522	81.1598	81.6522	0.00
15/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2406	3	2	3	0.00
15/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3301	4	3	4	1,050.00
15/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4022	4	4	4	0.00
15/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	724	1	1	1	50.00
15/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	6105	6	6	6	0.00
15/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2351	3	2	3	0.00
15/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2379	3	2	3	0.00
15/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	4152	4	4	4	0.00
15/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1633	2	2	2	1,050.00
15/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	4081	4	4	4	0.00
15/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	7707	7	8	7	0.00
15/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	4117	4	4	4	50.00
15/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2594	2	3	2	50.00
15/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	3129	3	3	3	0.00
15/12/2021	2037 On 03-November-22			Bond Future	11.38	82.7189	82.2203	82.7189	0.00
15/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3470	4	3	4	0.00
15/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	3530	4	4	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
15/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	3500	4	3	4	0.00
15/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3908	4	4	4	0.00
15/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3938	4	4	4	0.00
15/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3878	4	4	4	0.00
15/12/2021	2038 On 03-February-22			Bond Future	125.93	125.9212	125.9292	125.9212	6,294.00
15/12/2021	2038 On 05-May-22			Bond Future	127.45	127.4432	127.4507	127.4432	677.00
15/12/2021	2038 On 04-August-22			Bond Future	127.22	127.2187	127.2244	127.2187	0.00
15/12/2021	2038 On 03-November-22			Bond Future	128.84	128.8322	128.8379	128.8322	0.00
15/12/2021	2040 On 03-February-22			Bond Future	10.90	85.7667	85.3219	85.7667	89,887.00
15/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	797	1	1	1	2,000.00
15/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	4809	5	5	5	0.00
15/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	4863	5	5	5	0.00
15/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	4918	5	5	5	0.00
15/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	409	0	0	0	0.00
15/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	400	0	0	0	0.00
15/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	391	0	0	0	0.00
15/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2932	3	3	3	0.00
15/12/2021	2040 On 05-May-22			Bond Future	11.10	86.7827	86.3324	86.7827	8,568.00
15/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6222	7	6	7	0.00
15/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6270	7	6	7	0.00
15/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	211	0	0	0	1,200.00
15/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	11883	12	12	12	0.00
15/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6318	7	6	7	0.00
15/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1233	1	1	1	1,200.00
15/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4873	5	5	5	0.00
15/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	1064	1	1	1	0.00
15/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	296	0	0	0	1,200.00
15/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	1076	1	1	1	0.00
15/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	9490	9	9	9	0.00
15/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	1089	1	1	1	0.00
15/12/2021	2040 On 04-August-22			Bond Future	11.30	83.2884	82.8325	83.2884	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
15/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	7241	8	7	8	0.00
15/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2537	3	3	3	0.00
15/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	292	0	0	0	460.00
15/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1653	2	2	2	460.00
15/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2566	3	3	3	0.00
15/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2596	3	3	3	0.00
15/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	4233	4	4	4	0.00
15/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11813	11	12	11	0.00
15/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1447	1	1	1	460.00
15/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	4271	4	4	4	0.00
15/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5693	5	6	5	0.00
15/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	4308	4	4	4	0.00
15/12/2021	2040 On 03-November-22			Bond Future	11.49	84.3770	83.9152	84.3770	0.00
15/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	3723	4	4	4	0.00
15/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	3660	4	4	4	0.00
15/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	3691	4	4	4	0.00
15/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	4223	4	4	4	0.00
15/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	4288	4	4	4	0.00
15/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	4255	4	4	4	0.00
15/12/2021	2044 On 03-February-22			Bond Future	10.95	82.5218	81.9972	82.5218	59,613.00
15/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	4812	5	5	5	0.00
15/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	4704	5	5	5	0.00
15/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	4758	5	5	5	0.00
15/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	441	0	0	0	0.00
15/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	451	0	0	0	0.00
15/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	431	0	0	0	0.00
15/12/2021	2044 On 05-May-22			Bond Future	11.14	83.4994	82.9683	83.4994	5,735.00
15/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	6235	7	6	7	0.00
15/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6138	7	6	7	0.00
15/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6187	7	6	7	0.00
15/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	1135	1	1	1	0.00
15/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	1148	1	1	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
15/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	1123	1	1	1	0.00
15/12/2021	2044 On 04-August-22			Bond Future	11.33	80.0920	79.5542	80.0920	0.00
15/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	2670	3	3	3	0.00
15/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	2610	3	3	3	0.00
15/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	2640	3	3	3	0.00
15/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	4248	4	4	4	0.00
15/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	4286	4	4	4	0.00
15/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	4210	4	4	4	0.00
15/12/2021	2044 On 03-November-22			Bond Future	11.51	81.1390	80.5943	81.1390	0.00
15/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	3618	4	4	4	0.00
15/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	3650	4	4	4	0.00
15/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	3682	4	4	4	0.00
15/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	4333	4	4	4	0.00
15/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	4367	4	4	4	0.00
15/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	4400	4	4	4	0.00
15/12/2021	2046 On 03-February-22			Bond Future	115.04	115.6141	115.0383	115.6141	15,506.00
15/12/2021	2046 On 05-May-22			Bond Future	114.54	115.1299	114.5409	115.1299	171.00
15/12/2021	2046 On 04-August-22			Bond Future	115.97	116.5656	115.9689	116.5656	0.00
15/12/2021	2046 On 03-November-22			Bond Future	115.52	116.1213	115.5153	116.1213	0.00
15/12/2021	2050 On 03-February-22			Bond Future	117.20	117.6393	117.2043	117.6393	9,280.00
15/12/2021	2050 On 05-May-22			Bond Future	118.62	119.0608	118.6202	119.0608	379.00
15/12/2021	2050 On 04-August-22			Bond Future	118.08	118.5318	118.0832	118.5318	0.00
15/12/2021	2050 On 03-November-22			Bond Future	119.58	120.0351	119.5806	120.0351	0.00
15/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	AL37 On 03-February-22			Index Future	810.35	811.6470	810.3520	811.6470	0.00
15/12/2021	AL37 On 05-May-22			Index Future	819.95	821.2580	819.9450	821.2580	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
15/12/2021	AL37 On 04-August-22			Index Future	829.86	831.1930	829.8620	831.1930	0.00
15/12/2021	AL37 On 03-November-22			Index Future	840.30	841.6460	840.2970	841.6460	0.00
15/12/2021	AL7T On 03-February-22			Index Future	923.24	926.0420	923.2390	926.0420	0.00
15/12/2021	AL7T On 05-May-22			Index Future	934.17	937.0080	934.1690	937.0080	0.00
15/12/2021	AL7T On 04-August-22			Index Future	945.47	948.3430	945.4680	948.3430	0.00
15/12/2021	AL7T On 03-November-22			Index Future	957.36	960.2690	957.3560	960.2690	0.00
15/12/2021	ALBI On 03-February-22			Index Future	817.09	820.1850	817.0870	820.1850	193.00
15/12/2021	ALBI On 05-May-22			Index Future	826.76	829.8980	826.7600	829.8980	29.00
15/12/2021	ALBI On 04-August-22			Index Future	836.76	839.9370	836.7600	839.9370	0.00
15/12/2021	ALBI On 03-November-22			Index Future	847.28	850.5000	847.2810	850.5000	0.00
15/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C050 On 31-December-50			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
15/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2021	ES33 On 03-February-22			Bond Future	11.52	77.9456	77.6158	77.9456	263.00
15/12/2021	ES33 On 05-May-22			Bond Future	11.76	75.1101	74.7760	75.1101	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2021	ES33 On 04-August-22			Bond Future	12.02	75.9990	75.6606	75.9990	0.00
15/12/2021	ES33 On 03-November-22			Bond Future	12.27	73.2337	72.8910	73.2337	0.00
15/12/2021	ES42 On 03-February-22			Bond Future	11.99	76.5056	76.0970	76.5056	3,579.00
15/12/2021	ES42 On 05-May-22			Bond Future	12.22	73.1717	72.7580	73.1717	1,190.00
15/12/2021	ES42 On 04-August-22			Bond Future	12.45	74.0361	73.6170	74.0361	0.00
15/12/2021	ES42 On 03-November-22			Bond Future	12.68	70.7665	70.3421	70.7665	0.00
15/12/2021	GOVI On 03-February-22			GOVI	806.54	809.5610	806.5420	809.5610	983.00
15/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	138020	17	14	17	0.00
15/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	137920	17	14	17	0.00
15/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	137820	17	14	17	0.00
15/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 05-May-22			GOVI	816.09	819.1480	816.0900	819.1480	0.00
15/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	278600	31	28	31	0.00
15/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	278500	31	28	31	0.00
15/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	278400	31	28	31	0.00
15/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 04-August-22			GOVI	825.96	829.0570	825.9610	829.0570	0.00
15/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	67010	10	7	10	0.00
15/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	66910	10	7	10	0.00
15/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	66810	10	7	10	0.00
15/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 03-November-22			GOVI	836.35	839.4830	836.3460	839.4830	0.00
15/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	159160	19	16	19	0.00
15/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	159360	19	16	19	0.00
15/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	159260	19	16	19	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
15/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
15/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
15/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2021	IGOV On 03-February-22			Index Future	305.67	305.6980	305.6650	305.6980	483.00
15/12/2021	IGOV On 05-May-22			Index Future	309.36	309.3930	309.3590	309.3930	16.00
15/12/2021	IGOV On 04-August-22			Index Future	313.18	313.2100	313.1750	313.2100	0.00
15/12/2021	IGOV On 03-November-22			Index Future	317.19	317.2220	317.1860	317.2220	0.00
15/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
15/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
15/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1150	96.1170	96.1150	0.00
15/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0550	96.0650	96.0550	0.00
15/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8100	95.8200	95.8100	0.00
15/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7450	95.7550	95.7450	0.00
15/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.54	95.4300	95.4600	95.4300	0.00
15/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.61	95.3600	95.3900	95.3600	0.00
15/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.85	95.1000	95.1500	95.1000	72.00
15/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.7150	94.7750	94.7150	0.00
15/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.68	94.2700	94.3200	94.2700	68.00
15/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.91	94.0400	94.0900	94.0400	0.00
15/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.21	93.7350	93.7950	93.7350	0.00
15/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.39	93.5650	93.6150	93.5650	75.00
15/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	0.00
15/12/2021	R023 On 03-February-22			Bond Future	5.21	106.0295	106.0137	106.0295	16,431.00
15/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	112	0	0	0	0.00
15/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	116	0	0	0	0.00
15/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	120	0	0	0	0.00
15/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	259	0	0	0	0.00
15/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	265	0	0	0	0.00
15/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	271	0	0	0	0.00
15/12/2021	R023 On 05-May-22			Bond Future	5.35	103.3744	103.3581	103.3744	835.00
15/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	817	1	1	1	0.00
15/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	824	1	1	1	0.00
15/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	831	1	1	1	0.00
15/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	70	0	0	0	0.00
15/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	71	0	0	0	0.00
15/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	72	0	0	0	0.00
15/12/2021	R023 On 04-August-22			Bond Future	5.54	104.6075	104.5907	104.6075	0.00
15/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	411	0	0	0	0.00
15/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	415	0	0	0	0.00
15/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	419	0	0	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
15/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	139	0	0	0	0.00
15/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	140	0	0	0	0.00
15/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	142	0	0	0	0.00
15/12/2021	R023 On 03-November-22			Bond Future	5.95	102.0303	102.0133	102.0303	0.00
15/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	348	0	0	0	0.00
15/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	343	0	0	0	0.00
15/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	345	0	0	0	0.00
15/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	250	0	0	0	0.00
15/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	251	0	0	0	0.00
15/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	249	0	0	0	0.00
15/12/2021	R035 On 03-February-22			Bond Future	10.58	92.4427	91.9988	92.4427	108,629.00
15/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	78	0	0	0	683.00
15/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	420	1	0	1	280.00
15/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	7826	8	8	8	0.00
15/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	4899	5	5	5	0.00
15/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	3495	4	3	4	0.00
15/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	4436	5	4	5	0.00
15/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	663	1	1	1	500.00
15/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	4640	5	5	5	0.00
15/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	5212	6	5	6	0.00
15/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	4334	5	4	5	0.00
15/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	4385	5	4	5	0.00
15/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	211	0	0	0	200.00
15/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	7019	7	7	7	0.00
15/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	3400	4	3	4	0.00
15/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	3786	4	4	4	0.00
15/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	902	1	1	1	1,600.00
15/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	1658	2	2	2	0.00
15/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	1797	2	2	2	0.00
15/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	704	1	1	1	200.00
15/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	879	1	1	1	0.00
15/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	2447	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	2798	3	3	3	0.00
15/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	2890	3	3	3	0.00
15/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1483	1	1	1	200.00
15/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	2405	2	2	2	0.00
15/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	582	0	1	0	1,600.00
15/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	111	0	0	0	280.00
15/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	4591	4	5	4	0.00
15/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	387	0	0	0	0.00
15/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	396	0	0	0	0.00
15/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	266	0	0	0	683.00
15/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	345	0	0	0	200.00
15/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	307	0	0	0	500.00
15/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	378	0	0	0	0.00
15/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	608	1	1	1	280.00
15/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	509	0	1	0	200.00
15/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	1368	1	1	1	683.00
15/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	74	0	0	0	1,800.00
15/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	3579	3	4	3	0.00
15/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	5980	6	6	6	0.00
15/12/2021	R035 On 05-May-22			Bond Future	10.78	89.0592	88.6096	89.0592	8,926.00
15/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	6082	6	6	6	0.00
15/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	2689	3	3	3	0.00
15/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	10803	11	11	11	0.00
15/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	5990	6	6	6	0.00
15/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	6036	6	6	6	0.00
15/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	2366	3	2	3	1,200.00
15/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2749	3	3	3	0.00
15/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	932	1	1	1	0.00
15/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	943	1	1	1	0.00
15/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	286	0	0	0	1,200.00
15/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	2450	2	2	2	1,200.00
15/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	921	1	1	1	0.00
15/12/2021	R035 On 04-August-22			Bond Future	10.99	90.0962	89.6410	90.0962	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
15/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	3603	4	4	4	0.00
15/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	7836	8	8	8	0.00
15/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2405	3	2	3	0.00
15/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	1855	2	2	2	400.00
15/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2349	3	2	3	0.00
15/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2377	3	2	3	0.00
15/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	623	1	1	1	100.00
15/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2134	2	2	2	0.00
15/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	362	0	0	0	400.00
15/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	9853	9	10	9	0.00
15/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	4285	4	4	4	100.00
15/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	7980	8	8	8	0.00
15/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	4698	4	5	4	0.00
15/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3969	4	4	4	0.00
15/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	4003	4	4	4	0.00
15/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2767	3	3	3	100.00
15/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3934	4	4	4	0.00
15/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	1073	1	1	1	400.00
15/12/2021	R035 On 03-November-22			Bond Future	11.20	86.7922	86.3312	86.7922	0.00
15/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	3459	4	3	4	0.00
15/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	3430	4	3	4	0.00
15/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	3489	4	3	4	0.00
15/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3784	4	4	4	0.00
15/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3842	4	4	4	0.00
15/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3813	4	4	4	0.00
15/12/2021	R186 On 03-February-22			Bond Future	7.92	111.8145	111.6271	111.8145	69,931.00
15/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	133	0	0	0	0.00
15/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	139	0	0	0	0.00
15/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	144	0	0	0	0.00
15/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2821	3	3	3	0.00
15/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2859	3	3	3	0.00
15/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	2898	3	3	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
15/12/2021	R186 On 05-May-22			Bond Future	8.14	113.1381	112.9481	113.1381	4,514.00
15/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	2805	3	3	3	0.00
15/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	3688	4	4	4	0.00
15/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	1962	2	2	2	0.00
15/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2056	2	2	2	454.00
15/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1096	1	1	1	435.00
15/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	113	0	0	0	3,600.00
15/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	1939	2	2	2	0.00
15/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	4450	5	4	5	0.00
15/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	1985	2	2	2	0.00
15/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1588	2	2	2	454.00
15/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	536	1	1	1	3,600.00
15/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	345	0	0	0	435.00
15/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3852	4	4	4	0.00
15/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	3215	3	3	3	0.00
15/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1591	2	2	2	0.00
15/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1272	1	1	1	0.00
15/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	397	0	0	0	454.00
15/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1305	1	1	1	0.00
15/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	5935	6	6	6	0.00
15/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	2144	2	2	2	0.00
15/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1224	1	1	1	0.00
15/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1289	1	1	1	0.00
15/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	554	1	1	1	454.00
15/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	833	1	1	1	4,035.00
15/12/2021	R186 On 04-August-22			Bond Future	8.38	109.1881	108.9954	109.1881	0.00
15/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1524	2	2	2	0.00
15/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1506	2	2	2	0.00
15/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	242	0	0	0	3,600.00
15/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1542	2	2	2	0.00
15/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	5662	6	6	6	0.00
15/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1217	1	1	1	3,600.00
15/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	530	1	1	1	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2398	2	2	2	0.00
15/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5747	6	6	6	0.00
15/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2800	3	3	3	0.00
15/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2438	2	2	2	0.00
15/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2418	2	2	2	0.00
15/12/2021	R186 On 03-November-22			Bond Future	8.62	110.5979	110.4028	110.5979	0.00
15/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2179	2	2	2	0.00
15/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2141	2	2	2	0.00
15/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2160	2	2	2	0.00
15/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2440	2	2	2	0.00
15/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2456	2	2	2	0.00
15/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2423	2	2	2	0.00
15/12/2021	R197 On 03-February-22			Bond Future	322.12	322.0640	322.1243	322.0640	1,132.00
15/12/2021	R197 On 05-May-22			Bond Future	326.02	325.9559	326.0156	325.9559	237.00
15/12/2021	R197 On 04-August-22			Bond Future	321.71	321.6593	321.7065	321.6593	0.00
15/12/2021	R197 On 03-November-22			Bond Future	325.79	325.7392	325.7865	325.7392	0.00
15/12/2021	R202 On 03-February-22			Bond Future	242.98	240.6364	242.9817	240.6364	7,693.00
15/12/2021	R202 On 05-May-22			Bond Future	245.92	243.5442	245.9168	243.5442	413.00
15/12/2021	R202 On 04-August-22			Bond Future	244.53	242.1398	244.5350	242.1398	0.00
15/12/2021	R202 On 03-November-22			Bond Future	247.64	245.2108	247.6358	245.2108	0.00
15/12/2021	R209 On 03-February-22			Bond Future	10.54	71.4282	71.0673	71.4282	20,306.00
15/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	3175	3	3	3	0.00
15/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3090	3	3	3	0.00
15/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	3132	3	3	3	0.00
15/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	456	0	0	0	0.00
15/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	467	0	0	0	0.00
15/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	446	0	0	0	0.00
15/12/2021	R209 On 05-May-22			Bond Future	10.72	69.1328	68.7673	69.1328	5,396.00
15/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	4740	5	5	5	0.00
15/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	6981	7	7	7	0.00
15/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	4700	5	5	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
15/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	347	0	0	0	8,525.00
15/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2296	3	2	3	0.00
15/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	4661	5	5	5	0.00
15/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	920	1	1	1	0.00
15/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	2112	2	2	2	12,050.00
15/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	5919	6	6	6	0.00
15/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	909	1	1	1	0.00
15/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	459	0	0	0	12,050.00
15/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	898	1	1	1	0.00
15/12/2021	R209 On 04-August-22			Bond Future	10.90	69.9380	69.5679	69.9380	0.00
15/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	1924	2	2	2	0.00
15/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	1970	2	2	2	0.00
15/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	1947	2	2	2	0.00
15/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3681	3	4	3	0.00
15/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3713	4	4	4	0.00
15/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3649	3	4	3	0.00
15/12/2021	R209 On 03-November-22			Bond Future	11.08	67.7084	67.3336	67.7084	0.00
15/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	2997	3	3	3	0.00
15/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3023	3	3	3	0.00
15/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3049	3	3	3	0.00
15/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	3324	3	3	3	0.00
15/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	3350	3	3	3	0.00
15/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	3376	3	3	3	0.00
15/12/2021	R210 On 03-February-22			Bond Future	212.97	212.7169	212.9680	212.7169	1,449.00
15/12/2021	R210 On 05-May-22			Bond Future	212.68	212.4355	212.6801	212.4355	104.00
15/12/2021	R210 On 04-August-22			Bond Future	215.33	215.0842	215.3316	215.0842	0.00
15/12/2021	R210 On 03-November-22			Bond Future	215.15	214.8974	215.1453	214.8974	0.00
15/12/2021	R213 On 03-February-22			Bond Future	9.83	86.6589	86.4017	86.6589	22,660.00
15/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	172	0	0	0	220.00
15/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	2700	3	3	3	0.00
15/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4157	4	4	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
15/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2323	3	2	3	0.00
15/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2397	3	2	3	0.00
15/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	1674	2	2	2	0.00
15/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	1706	2	2	2	0.00
15/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	225	0	0	0	430.00
15/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	717	1	1	1	0.00
15/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1112	1	1	1	0.00
15/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	14	0	0	0	200.00
15/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	33	0	0	0	102.00
15/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	4465	5	4	5	0.00
15/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	1802	2	2	2	0.00
15/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	1737	2	2	2	0.00
15/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	943	1	1	1	0.00
15/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	3496	3	3	3	0.00
15/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	2031	2	2	2	200.00
15/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	903	1	1	1	430.00
15/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	191	0	0	0	220.00
15/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	5661	5	6	5	0.00
15/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	227	0	0	0	430.00
15/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	6619	6	7	6	0.00
15/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1468	1	1	1	102.00
15/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	963	1	1	1	0.00
15/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	983	1	1	1	0.00
15/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	625	1	1	1	220.00
15/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	653	1	1	1	200.00
15/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	521	0	1	0	102.00
15/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	3829	4	4	4	0.00
15/12/2021	R213 On 05-May-22			Bond Future	10.03	84.1530	83.8924	84.1530	0.00
15/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	4088	4	4	4	0.00
15/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	4052	4	4	4	0.00
15/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	4015	4	4	4	0.00
15/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	995	1	1	1	0.00
15/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	1007	1	1	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
15/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	1020	1	1	1	0.00
15/12/2021	R213 On 04-August-22			Bond Future	10.24	85.1360	84.8721	85.1360	0.00
15/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	1803	2	2	2	0.00
15/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	1761	2	2	2	0.00
15/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	1782	2	2	2	0.00
15/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3498	3	3	3	0.00
15/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3557	3	4	3	0.00
15/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3528	3	4	3	0.00
15/12/2021	R213 On 03-November-22			Bond Future	10.45	82.7102	82.4429	82.7102	0.00
15/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	2877	3	3	3	0.00
15/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	2828	3	3	3	0.00
15/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	2852	3	3	3	0.00
15/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	3158	3	3	3	0.00
15/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	3181	3	3	3	0.00
15/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	3134	3	3	3	0.00
15/12/2021	R214 On 03-February-22			Bond Future	10.90	68.2692	67.8703	68.2692	17,604.00
15/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3215	4	3	4	0.00
15/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3257	4	3	4	0.00
15/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3300	4	3	4	0.00
15/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	494	0	0	0	0.00
15/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	484	0	0	0	0.00
15/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	473	0	0	0	0.00
15/12/2021	R214 On 05-May-22			Bond Future	11.07	65.7978	65.3940	65.7978	441.00
15/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	4567	5	5	5	0.00
15/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	4606	5	5	5	0.00
15/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	4645	5	5	5	0.00
15/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	1045	1	1	1	0.00
15/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	1033	1	1	1	0.00
15/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	1021	1	1	1	0.00
15/12/2021	R214 On 04-August-22			Bond Future	11.25	66.5631	66.1542	66.5631	0.00
15/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2111	2	2	2	0.00
15/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2136	2	2	2	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
15/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2160	2	2	2	0.00
15/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3624	3	4	3	0.00
15/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3593	3	4	3	0.00
15/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3656	3	4	3	0.00
15/12/2021	R214 On 03-November-22			Bond Future	11.43	64.1517	63.7376	64.1517	0.00
15/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3078	3	3	3	0.00
15/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3104	3	3	3	0.00
15/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3051	3	3	3	0.00
15/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3461	3	3	3	0.00
15/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3488	3	3	3	0.00
15/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3515	3	4	3	0.00
15/12/2021	R248 On 03-February-22			Bond Future	10.89	85.9575	85.4527	85.9575	192,244.00
15/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	196	0	0	0	900.00
15/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	4609	5	5	5	0.00
15/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1096	1	1	1	0.00
15/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2161	2	2	2	1,400.00
15/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	297	0	0	0	1,300.00
15/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	4499	5	4	5	0.00
15/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	4554	5	5	5	0.00
15/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	435	1	0	1	100.00
15/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	614	1	1	1	0.00
15/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	25	0	0	0	0.00
15/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	77	0	0	0	0.00
15/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	1762	2	2	2	900.00
15/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1707	1	2	1	0.00
15/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	6988	7	7	7	0.00
15/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	8625	8	9	8	0.00
15/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	3534	3	4	3	0.00
15/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	487	0	0	0	0.00
15/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	5472	5	5	5	0.00
15/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	4775	4	5	4	0.00
15/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	4128	4	4	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
15/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	1390	1	1	1	0.00
15/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	2504	2	3	2	0.00
15/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	509	0	1	0	0.00
15/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	498	0	0	0	0.00
15/12/2021	R248 On 05-May-22			Bond Future	11.06	82.5604	82.0492	82.5604	2,035.00
15/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6134	7	6	7	0.00
15/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	6035	6	6	6	0.00
15/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	6085	6	6	6	0.00
15/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	1201	1	1	1	0.00
15/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	1174	1	1	1	0.00
15/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	1188	1	1	1	0.00
15/12/2021	R248 On 04-August-22			Bond Future	11.24	83.5206	83.0031	83.5206	0.00
15/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	2725	3	3	3	0.00
15/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	2663	3	3	3	0.00
15/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	2694	3	3	3	0.00
15/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	4447	4	4	4	0.00
15/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	4487	4	4	4	0.00
15/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	4407	4	4	4	0.00
15/12/2021	R248 On 03-November-22			Bond Future	11.42	80.1951	79.6709	80.1951	0.00
15/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	3666	4	4	4	0.00
15/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	3699	4	4	4	0.00
15/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	3732	4	4	4	0.00
15/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	4466	4	4	4	0.00
15/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	4431	4	4	4	0.00
15/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	4396	4	4	4	0.00