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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/12/2021 TO: 30/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	2025 On 03-February-22			Bond Future	155.33	155.3231	155.3275	155.3231	5,554.00
30/12/2021	2025 On 05-May-22			Bond Future	157.20	157.1925	157.1961	157.1925	164.00
30/12/2021	2025 On 04-August-22			Bond Future	157.53	157.5279	157.5315	157.5279	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
30/12/2021	2025 On 03-November-22			Bond Future	159.52	159.5126	159.5159	159.5126	0.00
30/12/2021	2029 On 03-February-22			Bond Future	114.13	113.5185	114.1269	113.5185	3,872.00
30/12/2021	2029 On 05-May-22			Bond Future	114.30	113.6836	114.2988	113.6836	591.00
30/12/2021	2029 On 04-August-22			Bond Future	115.72	115.0932	115.7158	115.0932	0.00
30/12/2021	2029 On 03-November-22			Bond Future	115.95	115.3184	115.9487	115.3184	0.00
30/12/2021	2030 On 03-February-22			Bond Future	9.51	92.1768	91.8703	92.1768	82,785.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	80	0	0	0	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2386	3	2	3	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	6673	7	7	7	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1329	2	1	2	1,000.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1929	2	2	2	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	896	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	872	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	7	0	0	0	101.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	102	0	0	0	1,000.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2002	2	2	2	950.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	920	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	803	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	299	0	0	0	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	696	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	432	1	0	1	950.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2055	2	2	2	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1525	1	2	1	101.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2457	2	2	2	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1370	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1224	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	499	0	0	0	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	375	0	0	0	8,000.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3614	3	4	3	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	6075	6	6	6	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3865	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
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1281	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1252	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	528	0	1	0	101.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	853	1	1	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	14	0	0	0	1,000.00
30/12/2021	2030 On 05-May-22			Bond Future	9.72	93.2638	92.9532	93.2638	14,763.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	6708	7	7	7	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3457	4	3	4	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	419	0	0	0	200.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	499	1	0	1	1,800.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1180	1	1	1	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	27	0	0	0	200.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3492	4	3	4	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3526	4	4	4	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	2672	3	3	3	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	82	0	0	0	1,800.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	181	0	0	0	1,073.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	8505	8	9	8	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5161	5	5	5	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4814	5	5	5	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1119	1	1	1	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1133	1	1	1	200.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	10792	10	11	10	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	6769	6	7	6	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	3080	3	3	3	1,073.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1147	1	1	1	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	384	0	0	0	1,800.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1540	1	2	1	1,073.00
30/12/2021	2030 On 04-August-22			Bond Future	9.95	90.3448	90.0302	90.3448	0.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	847	1	1	1	800.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1645	2	2	2	0.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	250	0	0	0	800.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1665	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
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1684	2	2	2	0.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	5714	6	6	6	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	1052	1	1	1	800.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3622	3	4	3	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3653	3	4	3	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	8743	8	9	8	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3683	3	4	3	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	5370	5	5	5	0.00
30/12/2021	2030 On 03-November-22			Bond Future	10.18	91.5112	91.1927	91.5112	0.00
30/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2796	3	3	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2772	3	3	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2820	3	3	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3184	3	3	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3231	3	3	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3207	3	3	3	0.00
30/12/2021	2032 On 03-February-22			Bond Future	9.96	92.5624	92.1594	92.5624	123,757.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	10	0	0	0	198.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	44	0	0	0	97.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	358	0	0	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5320	6	5	6	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5575	6	6	6	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3069	3	3	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3115	3	3	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1809	2	2	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2666	3	3	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1027	1	1	1	900.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1452	2	1	2	100.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	431	1	0	1	210.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3023	3	3	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4118	4	4	4	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2978	3	3	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	799	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
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	372	0	0	0	400.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	513	1	1	1	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6497	7	6	7	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3489	4	3	4	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4069	4	4	4	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	191	0	0	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	274	0	0	0	210.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	36	0	0	0	210.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	6454	6	6	6	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2654	2	3	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1708	1	2	1	198.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1406	1	1	1	900.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	376	0	0	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	185	0	0	0	97.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	365	0	0	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	345	0	0	0	198.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	457	0	0	0	400.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2472	2	2	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2255	2	2	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1016	1	1	1	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	795	1	1	1	97.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	355	0	0	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	70	0	0	0	400.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	84	0	0	0	900.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2701	2	3	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5031	5	5	5	0.00
30/12/2021	2032 On 05-May-22			Bond Future	10.17	89.5073	89.0992	89.5073	20,406.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5496	6	5	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5411	6	5	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	838	1	1	1	780.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2248	2	2	2	780.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2591	3	3	3	993.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6102	6	6	6	0.00

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30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5240	6	5	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5453	6	5	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	748	1	1	1	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1900	2	2	2	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	799	1	1	1	993.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	758	1	1	1	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	614	1	1	1	780.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2175	2	2	2	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	4243	4	4	4	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	738	1	1	1	0.00
30/12/2021	2032 On 04-August-22			Bond Future	10.38	90.5459	90.1325	90.5459	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	7268	8	7	8	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	8478	9	8	9	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2313	3	2	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2339	3	2	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2365	3	2	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1244	1	1	1	800.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	333	0	0	0	800.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	8529	8	9	8	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	4953	5	5	5	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3296	3	3	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3266	3	3	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	686	1	1	1	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	896	1	1	1	800.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3236	3	3	3	0.00
30/12/2021	2032 On 03-November-22			Bond Future	10.59	87.5698	87.1512	87.5698	0.00
30/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3451	4	3	4	0.00
30/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	3081	3	3	3	0.00
30/12/2021	2033 On 03-February-22			Bond Future	113.31	113.2953	113.3130	113.2953	7,281.00
30/12/2021	2033 On 05-May-22			Bond Future	113.39	113.3758	113.3930	113.3758	2,121.00
30/12/2021	2033 On 04-August-22			Bond Future	114.80	114.7814	114.7987	114.7814	0.00
30/12/2021	2033 On 03-November-22			Bond Future	114.94	114.9220	114.9394	114.9220	0.00

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30/12/2021	2037 On 03-February-22			Bond Future	10.68	84.5449	84.0954	84.5449	119,310.00
30/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5100	6	5	6	0.00
30/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	4992	5	5	5	0.00
30/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5046	5	5	5	0.00
30/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	166	0	0	0	0.00
30/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	176	0	0	0	0.00
30/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	171	0	0	0	0.00
30/12/2021	2037 On 05-May-22			Bond Future	10.87	85.5420	85.0867	85.5420	11,855.00
30/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6583	7	7	7	0.00
30/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6489	7	6	7	0.00
30/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6536	7	7	7	0.00
30/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	766	1	1	1	0.00
30/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	785	1	1	1	0.00
30/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	775	1	1	1	0.00
30/12/2021	2037 On 04-August-22			Bond Future	11.07	82.2784	81.8173	82.2784	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2664	3	3	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3618	4	4	4	1,050.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4380	5	4	5	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	828	1	1	1	50.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	6548	7	7	7	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2606	3	3	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2635	3	3	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3750	4	4	4	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1418	1	1	1	1,050.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3682	3	4	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	7154	7	7	7	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3716	3	4	3	50.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2294	2	2	2	50.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2789	3	3	3	0.00
30/12/2021	2037 On 03-November-22			Bond Future	11.27	83.3457	82.8789	83.3457	0.00
30/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3787	4	4	4	0.00
30/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3850	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
30/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3818	4	4	4	0.00
30/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3568	3	4	3	0.00
30/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3596	3	4	3	0.00
30/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3540	3	4	3	0.00
30/12/2021	2038 On 03-February-22			Bond Future	128.68	128.1698	128.6787	128.1698	6,104.00
30/12/2021	2038 On 05-May-22			Bond Future	130.23	129.7124	130.2268	129.7124	677.00
30/12/2021	2038 On 04-August-22			Bond Future	130.03	129.5055	130.0261	129.5055	0.00
30/12/2021	2038 On 03-November-22			Bond Future	131.66	131.1372	131.6644	131.1372	0.00
30/12/2021	2040 On 03-February-22			Bond Future	10.78	86.7511	86.1942	86.7511	90,006.00
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	884	1	1	1	2,000.00
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5440	6	5	6	0.00
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5498	6	5	6	0.00
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5556	6	6	6	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	167	0	0	0	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	162	0	0	0	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	157	0	0	0	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	2146	2	2	2	0.00
30/12/2021	2040 On 05-May-22			Bond Future	10.97	87.7742	87.2104	87.7742	8,568.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6830	7	7	7	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6880	7	7	7	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	246	0	0	0	1,200.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	12663	13	13	13	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6931	7	7	7	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1424	2	1	2	1,200.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	4186	4	4	4	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	799	1	1	1	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	198	0	0	0	1,200.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	809	1	1	1	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	8646	8	9	8	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	819	1	1	1	0.00
30/12/2021	2040 On 04-August-22			Bond Future	11.16	84.2859	83.7150	84.2859	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
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	7982	8	8	8	0.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2975	3	3	3	0.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	361	0	0	0	460.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2011	2	2	2	460.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3007	3	3	3	0.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3040	3	3	3	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3794	4	4	4	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	10999	10	11	10	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1306	1	1	1	460.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3829	4	4	4	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	5168	5	5	5	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3864	4	4	4	0.00
30/12/2021	2040 On 03-November-22			Bond Future	11.35	85.3796	84.8015	85.3796	0.00
30/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4175	4	4	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4107	4	4	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4141	4	4	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3789	4	4	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3849	4	4	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3819	4	4	4	0.00
30/12/2021	2044 On 03-February-22			Bond Future	10.81	83.4784	82.9830	83.4784	59,709.00
30/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5537	6	6	6	0.00
30/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5478	6	5	6	0.00
30/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5420	6	5	6	0.00
30/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	181	0	0	0	0.00
30/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	176	0	0	0	0.00
30/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	171	0	0	0	0.00
30/12/2021	2044 On 05-May-22			Bond Future	10.99	84.4631	83.9613	84.4631	5,735.00
30/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6933	7	7	7	0.00
30/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6831	7	7	7	0.00
30/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6882	7	7	7	0.00
30/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	837	1	1	1	0.00
30/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	848	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
30/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	827	1	1	1	0.00
30/12/2021	2044 On 04-August-22			Bond Future	11.18	81.0614	80.5534	81.0614	0.00
30/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3182	3	3	3	0.00
30/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3115	3	3	3	0.00
30/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3148	3	3	3	0.00
30/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3758	4	4	4	0.00
30/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3792	4	4	4	0.00
30/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3723	3	4	3	0.00
30/12/2021	2044 On 03-November-22			Bond Future	11.36	82.1134	81.5990	82.1134	0.00
30/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4126	4	4	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4160	4	4	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4195	4	4	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3842	4	4	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3872	4	4	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3903	4	4	4	0.00
30/12/2021	2046 On 03-February-22			Bond Future	118.69	118.4787	118.6869	118.4787	15,506.00
30/12/2021	2046 On 05-May-22			Bond Future	118.23	118.0175	118.2277	118.0175	171.00
30/12/2021	2046 On 04-August-22			Bond Future	119.69	119.4809	119.6933	119.4809	0.00
30/12/2021	2046 On 03-November-22			Bond Future	119.28	119.0619	119.2770	119.0619	0.00
30/12/2021	2050 On 03-February-22			Bond Future	121.83	120.4430	121.8340	120.4430	9,280.00
30/12/2021	2050 On 05-May-22			Bond Future	123.30	121.8922	123.2994	121.8922	379.00
30/12/2021	2050 On 04-August-22			Bond Future	122.81	121.3882	122.8127	121.3882	0.00
30/12/2021	2050 On 03-November-22			Bond Future	124.36	122.9175	124.3599	122.9175	0.00
30/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	AL37 On 03-February-22			Index Future	808.61	810.7200	808.6090	810.7200	0.00
30/12/2021	AL37 On 05-May-22			Index Future	818.14	820.2760	818.1360	820.2760	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
30/12/2021	AL37 On 04-August-22			Index Future	827.97	830.1400	827.9730	830.1400	0.00
30/12/2021	AL37 On 03-November-22			Index Future	838.31	840.5090	838.3140	840.5090	0.00
30/12/2021	AL7T On 03-February-22			Index Future	926.24	929.6630	926.2400	929.6630	0.00
30/12/2021	AL7T On 05-May-22			Index Future	937.15	940.6210	937.1530	940.6210	0.00
30/12/2021	AL7T On 04-August-22			Index Future	948.42	951.9320	948.4210	951.9320	0.00
30/12/2021	AL7T On 03-November-22			Index Future	960.27	963.8230	960.2660	963.8230	0.00
30/12/2021	ALBI On 03-February-22			Index Future	821.46	824.8360	821.4610	824.8360	193.00
30/12/2021	ALBI On 05-May-22			Index Future	831.14	834.5580	831.1390	834.5580	29.00
30/12/2021	ALBI On 04-August-22			Index Future	841.13	844.5940	841.1330	844.5940	0.00
30/12/2021	ALBI On 03-November-22			Index Future	851.64	855.1440	851.6380	855.1440	0.00
30/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	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
30/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	ES33 On 03-February-22			Bond Future	11.39	78.6157	78.2839	78.6157	263.00
30/12/2021	ES33 On 05-May-22			Bond Future	11.63	75.7844	75.4483	75.7844	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
30/12/2021	ES33 On 04-August-22			Bond Future	11.88	76.6764	76.3359	76.6764	0.00
30/12/2021	ES33 On 03-November-22			Bond Future	12.13	73.9134	73.5686	73.9134	0.00
30/12/2021	ES42 On 03-February-22			Bond Future	11.86	77.3461	76.9021	77.3461	3,579.00
30/12/2021	ES42 On 05-May-22			Bond Future	12.08	74.0186	73.5688	74.0186	1,190.00
30/12/2021	ES42 On 04-August-22			Bond Future	12.30	74.8883	74.4328	74.8883	0.00
30/12/2021	ES42 On 03-November-22			Bond Future	12.53	71.6233	71.1620	71.6233	0.00
30/12/2021	GOVI On 03-February-22			GOVI	810.68	813.9660	810.6810	813.9660	987.00
30/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	179410	21	18	21	0.00
30/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	179310	21	18	21	0.00
30/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	179210	21	18	21	0.00
30/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 05-May-22			GOVI	820.23	823.5600	820.2320	823.5600	0.00
30/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	320020	35	32	35	0.00
30/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	319920	35	32	35	0.00
30/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	319820	35	32	35	0.00
30/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 04-August-22			GOVI	830.09	833.4640	830.0940	833.4640	0.00
30/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	108340	14	11	14	0.00
30/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	108240	14	11	14	0.00
30/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	108140	14	11	14	0.00
30/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-November-22			GOVI	840.46	843.8740	840.4620	843.8740	0.00
30/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	200320	23	20	23	0.00
30/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	200520	23	20	23	0.00
30/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	200420	23	20	23	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
30/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2021	IGOV On 03-February-22			Index Future	310.82	309.8070	310.8160	309.8070	483.00
30/12/2021	IGOV On 05-May-22			Index Future	314.56	313.5350	314.5550	313.5350	16.00
30/12/2021	IGOV On 04-August-22			Index Future	318.41	317.3810	318.4130	317.3810	0.00
30/12/2021	IGOV On 03-November-22			Index Future	322.46	321.4200	322.4640	321.4200	0.00
30/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/12/2021	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
30/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	96.0750	96.0750	0.00
30/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8400	95.8300	95.8400	0.00
30/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7750	95.7750	95.7750	0.00
30/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.53	95.4800	95.4700	95.4800	0.00
30/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.4200	95.4100	95.4200	0.00
30/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1450	95.1350	95.1450	72.00
30/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.26	94.7700	94.7400	94.7700	0.00
30/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.74	94.2950	94.2650	94.2950	68.00
30/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.99	94.0450	94.0100	94.0450	0.00
30/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.26	93.7900	93.7400	93.7900	0.00
30/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.46	93.6050	93.5450	93.6050	75.00
30/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.61	93.4350	93.3950	93.4350	0.00
30/12/2021	R023 On 03-February-22			Bond Future	5.17	106.0605	106.0625	106.0605	16,431.00
30/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	99	0	0	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	104	0	0	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	108	0	0	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	198	0	0	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	204	0	0	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	210	0	0	0	0.00
30/12/2021	R023 On 05-May-22			Bond Future	5.29	103.4006	103.4020	103.4006	835.00
30/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	846	1	1	1	0.00
30/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	852	1	1	1	0.00
30/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	859	1	1	1	0.00
30/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	54	0	0	0	0.00
30/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	55	0	0	0	0.00
30/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	56	0	0	0	0.00
30/12/2021	R023 On 04-August-22			Bond Future	5.48	104.6268	104.6281	104.6268	0.00
30/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	437	0	0	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	441	0	0	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	445	0	0	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	128	0	0	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	129	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
30/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	131	0	0	0	0.00
30/12/2021	R023 On 03-November-22			Bond Future	5.85	102.0410	102.0422	102.0410	0.00
30/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	251	0	0	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	247	0	0	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	249	0	0	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	124	0	0	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	125	0	0	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	123	0	0	0	0.00
30/12/2021	R035 On 03-February-22			Bond Future	10.45	93.2350	92.8539	93.2350	103,053.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	80	0	0	0	683.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	487	1	0	1	280.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8625	9	9	9	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5573	6	6	6	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5081	5	5	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	772	1	1	1	500.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4060	4	4	4	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	239	0	0	0	200.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	7794	8	8	8	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5299	6	5	6	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5904	6	6	6	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4971	5	5	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5026	5	5	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3956	4	4	4	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4378	5	4	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1060	1	1	1	1,600.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1969	2	2	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2135	2	2	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	820	1	1	1	200.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1032	1	1	1	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1745	2	2	2	500.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2059	2	2	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2143	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
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	939	1	1	1	200.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1708	2	2	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	292	0	0	0	1,600.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	173	0	0	0	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	178	0	0	0	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	103	0	0	0	683.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	148	0	0	0	200.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	126	0	0	0	500.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	31	0	0	0	280.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3763	3	4	3	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	246	0	0	0	200.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	851	1	1	1	683.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	168	0	0	0	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	309	0	0	0	280.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	18	0	0	0	1,800.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2792	3	3	3	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	5127	5	5	5	0.00
30/12/2021	R035 On 05-May-22			Bond Future	10.64	89.8564	89.4702	89.8564	8,926.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6747	7	7	7	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	11571	12	12	12	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3117	3	3	3	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6652	7	7	7	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6700	7	7	7	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2755	3	3	3	1,200.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2277	2	2	2	0.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	736	1	1	1	0.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	745	1	1	1	0.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2018	2	2	2	1,200.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	194	0	0	0	1,200.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	726	1	1	1	0.00
30/12/2021	R035 On 04-August-22			Bond Future	10.85	90.8968	90.5058	90.8968	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	4128	4	4	4	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	8568	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2222	2	2	2	400.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2819	3	3	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2759	3	3	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2789	3	3	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	776	1	1	1	100.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2525	3	3	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	445	1	0	1	400.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	9072	9	9	9	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3811	4	4	4	100.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	7269	7	7	7	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	4199	4	4	4	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3515	3	4	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3547	3	4	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2428	2	2	2	100.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3484	3	3	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	940	1	1	1	400.00
30/12/2021	R035 On 03-November-22			Bond Future	11.05	87.5951	87.1992	87.5951	0.00
30/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3942	4	4	4	0.00
30/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3910	4	4	4	0.00
30/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3974	4	4	4	0.00
30/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3401	3	3	3	0.00
30/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3454	3	3	3	0.00
30/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3427	3	3	3	0.00
30/12/2021	R186 On 03-February-22			Bond Future	7.99	111.6623	111.3696	111.6623	69,865.00
30/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	51	0	0	0	0.00
30/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	54	0	0	0	0.00
30/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	57	0	0	0	0.00
30/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2992	3	3	3	0.00
30/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3033	3	3	3	0.00
30/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3073	3	3	3	0.00
30/12/2021	R186 On 05-May-22			Bond Future	8.21	112.9784	112.6817	112.9784	4,514.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2565	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
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3434	4	3	4	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1739	2	2	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1830	2	2	2	454.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	929	1	1	1	435.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1716	2	2	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	67	0	0	0	3,600.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4186	4	4	4	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1761	2	2	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1382	2	1	2	454.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	435	1	0	1	3,600.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	272	0	0	0	435.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	4045	4	4	4	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3381	3	3	3	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1651	2	2	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1315	1	1	1	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	399	0	0	0	454.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	6154	6	6	6	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1349	1	1	1	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2243	2	2	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1265	1	1	1	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1332	1	1	1	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	566	1	1	1	454.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	860	1	1	1	4,035.00
30/12/2021	R186 On 04-August-22			Bond Future	8.45	109.0184	108.7176	109.0184	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1394	2	1	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	191	0	0	0	3,600.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1378	2	1	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1411	2	1	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5419	6	5	6	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1114	1	1	1	3,600.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	565	1	1	1	3,600.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2545	2	3	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2588	2	3	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
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5974	6	6	6	0.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2974	3	3	3	0.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2566	2	3	2	0.00
30/12/2021	R186 On 03-November-22			Bond Future	8.70	110.4170	110.1127	110.4170	0.00
30/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2024	2	2	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	1989	2	2	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2006	2	2	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2576	2	3	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2594	2	3	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2558	2	3	2	0.00
30/12/2021	R197 On 03-February-22			Bond Future	322.10	322.1030	322.1033	322.1030	1,132.00
30/12/2021	R197 On 05-May-22			Bond Future	325.98	325.9791	325.9778	325.9791	237.00
30/12/2021	R197 On 04-August-22			Bond Future	321.65	321.6486	321.6472	321.6486	0.00
30/12/2021	R197 On 03-November-22			Bond Future	325.70	325.7018	325.6998	325.7018	0.00
30/12/2021	R202 On 03-February-22			Bond Future	247.64	246.6933	247.6363	246.6933	7,693.00
30/12/2021	R202 On 05-May-22			Bond Future	250.62	249.6619	250.6151	249.6619	413.00
30/12/2021	R202 On 04-August-22			Bond Future	249.28	248.3102	249.2751	248.3102	0.00
30/12/2021	R202 On 03-November-22			Bond Future	252.42	251.4390	252.4155	251.4390	0.00
30/12/2021	R209 On 03-February-22			Bond Future	10.42	72.0987	71.7349	72.0987	20,296.00
30/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3623	4	4	4	0.00
30/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3531	4	4	4	0.00
30/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3577	4	4	4	0.00
30/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	234	0	0	0	0.00
30/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	241	0	0	0	0.00
30/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	227	0	0	0	0.00
30/12/2021	R209 On 05-May-22			Bond Future	10.59	69.8076	69.4391	69.8076	5,396.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5245	6	5	6	0.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	7551	8	8	8	0.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5204	6	5	6	0.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	440	1	0	1	8,525.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	2620	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
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5163	5	5	5	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	750	1	1	1	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1765	2	2	2	12,050.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	5341	5	5	5	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	740	1	1	1	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	357	0	0	0	12,050.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	731	1	1	1	0.00
30/12/2021	R209 On 04-August-22			Bond Future	10.77	70.6161	70.2430	70.6161	0.00
30/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2177	2	2	2	0.00
30/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2227	2	2	2	0.00
30/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2202	2	2	2	0.00
30/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3261	3	3	3	0.00
30/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3291	3	3	3	0.00
30/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3231	3	3	3	0.00
30/12/2021	R209 On 03-November-22			Bond Future	10.95	68.3890	68.0112	68.3890	0.00
30/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3375	4	3	4	0.00
30/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3404	4	3	4	0.00
30/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3433	4	3	4	0.00
30/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3030	3	3	3	0.00
30/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3053	3	3	3	0.00
30/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3077	3	3	3	0.00
30/12/2021	R210 On 03-February-22			Bond Future	214.40	213.9111	214.4047	213.9111	1,449.00
30/12/2021	R210 On 05-May-22			Bond Future	214.12	213.6247	214.1232	213.6247	104.00
30/12/2021	R210 On 04-August-22			Bond Future	216.78	216.2733	216.7777	216.2733	0.00
30/12/2021	R210 On 03-November-22			Bond Future	216.59	216.0810	216.5915	216.0810	0.00
30/12/2021	R213 On 03-February-22			Bond Future	9.78	86.9569	86.6467	86.9569	22,660.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	113	0	0	0	220.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2734	3	3	3	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4279	5	4	5	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2329	3	2	3	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2408	3	2	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
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1629	2	2	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1663	2	2	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	157	0	0	0	430.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	621	1	1	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1029	1	1	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1766	2	2	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	5	0	0	0	200.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	15	0	0	0	102.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4602	5	5	5	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1697	2	2	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	658	1	1	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3182	3	3	3	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1689	2	2	2	200.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	83	0	0	0	220.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5398	5	5	5	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	104	0	0	0	430.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	6365	6	6	6	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	623	1	1	1	430.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1140	1	1	1	102.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	675	1	1	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	694	1	1	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	391	0	0	0	220.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	413	0	0	0	200.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	310	0	0	0	102.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3526	3	4	3	0.00
30/12/2021	R213 On 05-May-22			Bond Future	9.98	84.4501	84.1359	84.4501	0.00
30/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4237	4	4	4	0.00
30/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4200	4	4	4	0.00
30/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4163	4	4	4	0.00
30/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	901	1	1	1	0.00
30/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	912	1	1	1	0.00
30/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	924	1	1	1	0.00
30/12/2021	R213 On 04-August-22			Bond Future	10.19	85.4309	85.1126	85.4309	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
30/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1894	2	2	2	0.00
30/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1851	2	2	2	0.00
30/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1872	2	2	2	0.00
30/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3349	3	3	3	0.00
30/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3407	3	3	3	0.00
30/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3378	3	3	3	0.00
30/12/2021	R213 On 03-November-22			Bond Future	10.40	83.0016	82.6793	83.0016	0.00
30/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3006	3	3	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2956	3	3	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2981	3	3	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3050	3	3	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3073	3	3	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3026	3	3	3	0.00
30/12/2021	R214 On 03-February-22			Bond Future	10.77	69.0465	68.6130	69.0465	17,604.00
30/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3688	4	4	4	0.00
30/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3735	4	4	4	0.00
30/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3782	4	4	4	0.00
30/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	226	0	0	0	0.00
30/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	219	0	0	0	0.00
30/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	213	0	0	0	0.00
30/12/2021	R214 On 05-May-22			Bond Future	10.94	66.5809	66.1419	66.5809	441.00
30/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5127	5	5	5	0.00
30/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5168	6	5	6	0.00
30/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5208	6	5	6	0.00
30/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	857	1	1	1	0.00
30/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	846	1	1	1	0.00
30/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	836	1	1	1	0.00
30/12/2021	R214 On 04-August-22			Bond Future	11.11	67.3510	66.9066	67.3510	0.00
30/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2429	3	2	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2456	3	2	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2483	3	2	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3192	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
30/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3163	3	3	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3222	3	3	3	0.00
30/12/2021	R214 On 03-November-22			Bond Future	11.29	64.9438	64.4938	64.9438	0.00
30/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3466	4	3	4	0.00
30/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3494	4	3	4	0.00
30/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3437	4	3	4	0.00
30/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3095	3	3	3	0.00
30/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3120	3	3	3	0.00
30/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3145	3	3	3	0.00
30/12/2021	R248 On 03-February-22			Bond Future	10.76	86.8657	86.3916	86.8657	192,246.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	196	0	0	0	900.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5267	6	5	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1257	2	1	2	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2520	3	3	3	1,400.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	309	0	0	0	1,300.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5147	6	5	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5207	6	5	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	470	1	0	1	100.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	681	1	1	1	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	20	0	0	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	70	0	0	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2052	2	2	2	900.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1057	1	1	1	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	6043	6	6	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	7681	7	8	7	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2661	2	3	2	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	206	0	0	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4534	4	5	4	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3849	3	4	3	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3224	3	3	3	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	810	1	1	1	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1727	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
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	218	0	0	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	212	0	0	0	0.00
30/12/2021	R248 On 05-May-22			Bond Future	10.93	83.4750	82.9948	83.4750	2,035.00
30/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6865	7	7	7	0.00
30/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6763	7	7	7	0.00
30/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6814	7	7	7	0.00
30/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	983	1	1	1	0.00
30/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	959	1	1	1	0.00
30/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	971	1	1	1	0.00
30/12/2021	R248 On 04-August-22			Bond Future	11.10	84.4405	83.9543	84.4405	0.00
30/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3139	3	3	3	0.00
30/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3071	3	3	3	0.00
30/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3105	3	3	3	0.00
30/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3906	4	4	4	0.00
30/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3943	4	4	4	0.00
30/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3870	4	4	4	0.00
30/12/2021	R248 On 03-November-22			Bond Future	11.28	81.1194	80.6271	81.1194	0.00
30/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4149	4	4	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4185	4	4	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4220	4	4	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3992	4	4	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3960	4	4	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3928	4	4	4	0.00