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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/12/2021 TO: 23/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	2025 On 03-February-22			Bond Future	154.91	154.9104	154.9150	154.9104	5,554.00
23/12/2021	2025 On 05-May-22			Bond Future	156.78	156.7779	156.7819	156.7779	164.00
23/12/2021	2025 On 04-August-22			Bond Future	157.12	157.1139	157.1177	157.1139	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
23/12/2021	2025 On 03-November-22			Bond Future	159.10	159.0999	159.1036	159.0999	0.00
23/12/2021	2029 On 03-February-22			Bond Future	113.49	113.4859	113.4920	113.4859	3,872.00
23/12/2021	2029 On 05-May-22			Bond Future	113.66	113.6529	113.6586	113.6529	591.00
23/12/2021	2029 On 04-August-22			Bond Future	115.07	115.0663	115.0719	115.0663	0.00
23/12/2021	2029 On 03-November-22			Bond Future	115.30	115.2959	115.3014	115.2959	0.00
23/12/2021	2030 On 03-February-22			Bond Future	9.39	92.0798	92.4933	92.0798	82,788.00
23/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	186	0	0	0	0.00
23/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2957	3	3	3	0.00
23/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	7297	7	7	7	0.00
23/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1811	2	2	2	1,000.00
23/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	2470	2	2	2	0.00
23/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	1308	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	1280	1	1	1	0.00
23/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	27	0	0	0	101.00
23/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	226	0	0	0	1,000.00
23/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	2549	2	3	2	950.00
23/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	1337	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	1197	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	537	0	1	0	0.00
23/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	1065	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	722	1	1	1	950.00
23/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	1723	2	2	2	0.00
23/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1271	2	1	2	101.00
23/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2072	2	2	2	0.00
23/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1140	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1019	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	423	1	0	1	0.00
23/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	322	0	0	0	8,000.00
23/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	3115	3	3	3	0.00
23/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	5472	6	5	6	0.00
23/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	3348	4	3	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
23/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1066	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1042	1	1	1	0.00
23/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	446	1	0	1	101.00
23/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	712	1	1	1	0.00
23/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	16	0	0	0	1,000.00
23/12/2021	2030 On 05-May-22			Bond Future	9.60	93.1676	93.5855	93.1676	14,763.00
23/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	7297	7	7	7	0.00
23/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3950	4	4	4	0.00
23/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	575	0	1	0	200.00
23/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	675	1	1	1	1,800.00
23/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1477	1	1	1	0.00
23/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	47	0	0	0	200.00
23/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3986	4	4	4	0.00
23/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	4022	4	4	4	0.00
23/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	3118	3	3	3	0.00
23/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	129	0	0	0	1,800.00
23/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	268	0	0	0	1,073.00
23/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	7921	8	8	8	0.00
23/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	4685	5	5	5	0.00
23/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	4357	5	4	5	0.00
23/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	983	1	1	1	0.00
23/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	995	1	1	1	200.00
23/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	10179	11	10	11	0.00
23/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	6224	7	6	7	0.00
23/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	2745	3	3	3	1,073.00
23/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1008	1	1	1	0.00
23/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	341	0	0	0	1,800.00
23/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1353	2	1	2	1,073.00
23/12/2021	2030 On 04-August-22			Bond Future	9.82	90.2509	90.6739	90.2509	0.00
23/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	1048	1	1	1	800.00
23/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1947	2	2	2	0.00
23/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	334	0	0	0	800.00
23/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1968	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
23/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1990	2	2	2	0.00
23/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	6246	6	6	6	0.00
23/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	940	1	1	1	800.00
23/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3285	4	3	4	0.00
23/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3313	4	3	4	0.00
23/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	8183	9	8	9	0.00
23/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	3341	4	3	4	0.00
23/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	4927	5	5	5	0.00
23/12/2021	2030 On 03-November-22			Bond Future	10.04	91.4201	91.8481	91.4201	0.00
23/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	3165	3	3	3	0.00
23/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	3140	3	3	3	0.00
23/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	3191	3	3	3	0.00
23/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	2900	3	3	3	0.00
23/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	2943	3	3	3	0.00
23/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	2921	3	3	3	0.00
23/12/2021	2032 On 03-February-22			Bond Future	9.83	92.4568	92.9493	92.4568	124,449.00
23/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	38	0	0	0	198.00
23/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	126	0	0	0	97.00
23/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	664	1	1	1	0.00
23/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	6104	6	6	6	0.00
23/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	6361	6	6	6	0.00
23/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	3802	3	4	3	0.00
23/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	3850	3	4	3	0.00
23/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	2448	2	2	2	0.00
23/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	3377	3	3	3	0.00
23/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1543	1	2	1	900.00
23/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	2045	2	2	2	100.00
23/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	769	1	1	1	210.00
23/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	3754	3	4	3	0.00
23/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	4885	4	5	4	0.00
23/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	3706	3	4	3	0.00
23/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	1260	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
23/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	684	1	1	1	400.00
23/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	884	1	1	1	0.00
23/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	7287	7	7	7	0.00
23/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	4239	4	4	4	0.00
23/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	4835	4	5	4	0.00
23/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	167	0	0	0	0.00
23/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	233	0	0	0	210.00
23/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	36	0	0	0	210.00
23/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	5693	6	6	6	0.00
23/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	2176	3	2	3	0.00
23/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	1379	2	1	2	198.00
23/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1132	1	1	1	900.00
23/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	314	0	0	0	0.00
23/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	162	0	0	0	97.00
23/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	306	0	0	0	0.00
23/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	290	0	0	0	198.00
23/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	378	0	0	0	400.00
23/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2020	2	2	2	0.00
23/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	1835	2	2	2	0.00
23/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	819	1	1	1	0.00
23/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	644	1	1	1	97.00
23/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	298	0	0	0	0.00
23/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	66	0	0	0	400.00
23/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	78	0	0	0	900.00
23/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	2216	3	2	3	0.00
23/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	4324	5	4	5	0.00
23/12/2021	2032 On 05-May-22			Bond Future	10.03	89.4024	89.9003	89.4024	20,406.00
23/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	6191	6	6	6	0.00
23/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	6103	6	6	6	0.00
23/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	1128	1	1	1	780.00
23/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2745	2	3	2	780.00
23/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	3123	3	3	3	993.00
23/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	6815	6	7	6	0.00

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23/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	5926	6	6	6	0.00
23/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	6147	6	6	6	0.00
23/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	641	1	1	1	0.00
23/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	1630	2	2	2	0.00
23/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	684	1	1	1	993.00
23/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	649	1	1	1	0.00
23/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	526	1	1	1	780.00
23/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	1871	2	2	2	0.00
23/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	3732	4	4	4	0.00
23/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	632	1	1	1	0.00
23/12/2021	2032 On 04-August-22			Bond Future	10.23	90.4431	90.9470	90.4431	0.00
23/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	7969	8	8	8	0.00
23/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	9206	9	9	9	0.00
23/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2751	3	3	3	0.00
23/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2779	3	3	3	0.00
23/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2808	3	3	3	0.00
23/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1550	1	2	1	800.00
23/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	458	0	0	0	800.00
23/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	7839	8	8	8	0.00
23/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	4444	5	4	5	0.00
23/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	2919	3	3	3	0.00
23/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	2892	3	3	3	0.00
23/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	600	1	1	1	0.00
23/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	782	1	1	1	800.00
23/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	2865	3	3	3	0.00
23/12/2021	2032 On 03-November-22			Bond Future	10.44	87.4694	87.9794	87.4694	0.00
23/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3949	4	4	4	0.00
23/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	2751	3	3	3	0.00
23/12/2021	2033 On 03-February-22			Bond Future	111.62	112.0534	111.6249	112.0534	7,281.00
23/12/2021	2033 On 05-May-22			Bond Future	111.69	112.1209	111.6869	112.1209	2,121.00
23/12/2021	2033 On 04-August-22			Bond Future	113.08	113.5152	113.0756	113.5152	0.00
23/12/2021	2033 On 03-November-22			Bond Future	113.20	113.6446	113.1992	113.6446	0.00

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23/12/2021	2037 On 03-February-22			Bond Future	10.54	84.6641	84.9795	84.6641	119,310.00
23/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	5968	6	6	6	0.00
23/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	5857	6	6	6	0.00
23/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	5913	6	6	6	0.00
23/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	149	0	0	0	0.00
23/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	158	0	0	0	0.00
23/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	154	0	0	0	0.00
23/12/2021	2037 On 05-May-22			Bond Future	10.73	85.6644	85.9832	85.6644	11,855.00
23/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	7373	7	7	7	0.00
23/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	7276	7	7	7	0.00
23/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	7325	7	7	7	0.00
23/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	660	1	1	1	0.00
23/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	676	1	1	1	0.00
23/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	668	1	1	1	0.00
23/12/2021	2037 On 04-August-22			Bond Future	10.93	82.4055	82.7281	82.4055	0.00
23/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	3162	3	3	3	0.00
23/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	4199	4	4	4	1,050.00
23/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	5012	5	5	5	0.00
23/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	1075	1	1	1	50.00
23/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	7283	7	7	7	0.00
23/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	3098	3	3	3	0.00
23/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	3130	3	3	3	0.00
23/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	3331	3	3	3	0.00
23/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1243	1	1	1	1,050.00
23/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	3269	3	3	3	0.00
23/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	6490	7	6	7	0.00
23/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	3300	3	3	3	50.00
23/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2017	2	2	2	50.00
23/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	2459	3	2	3	0.00
23/12/2021	2037 On 03-November-22			Bond Future	11.11	83.4779	83.8042	83.4779	0.00
23/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	4338	4	4	4	0.00
23/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	4406	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
23/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	4372	4	4	4	0.00
23/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3196	3	3	3	0.00
23/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3222	3	3	3	0.00
23/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3170	3	3	3	0.00
23/12/2021	2038 On 03-February-22			Bond Future	127.64	125.9805	127.6368	125.9805	6,104.00
23/12/2021	2038 On 05-May-22			Bond Future	129.17	127.4992	129.1749	127.4992	677.00
23/12/2021	2038 On 04-August-22			Bond Future	128.97	127.2695	128.9658	127.2695	0.00
23/12/2021	2038 On 03-November-22			Bond Future	130.60	128.8785	130.5960	128.8785	0.00
23/12/2021	2040 On 03-February-22			Bond Future	10.65	86.7025	87.1141	86.7025	89,889.00
23/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	1406	1	1	1	2,000.00
23/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	6344	6	6	6	0.00
23/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	6403	6	6	6	0.00
23/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	6462	6	6	6	0.00
23/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	151	0	0	0	0.00
23/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	147	0	0	0	0.00
23/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	143	0	0	0	0.00
23/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	1749	2	2	2	0.00
23/12/2021	2040 On 05-May-22			Bond Future	10.83	87.7269	88.1429	87.7269	8,568.00
23/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	7650	7	8	7	0.00
23/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	7702	7	8	7	0.00
23/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	378	0	0	0	1,200.00
23/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	13574	13	14	13	0.00
23/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	7754	7	8	7	0.00
23/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1842	2	2	2	1,200.00
23/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	3671	4	4	4	0.00
23/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	690	1	1	1	0.00
23/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	176	0	0	0	1,200.00
23/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	698	1	1	1	0.00
23/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	7846	8	8	8	0.00
23/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	707	1	1	1	0.00
23/12/2021	2040 On 04-August-22			Bond Future	11.02	84.2412	84.6623	84.2412	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
23/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	8778	8	9	8	0.00
23/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	3504	3	4	3	0.00
23/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	496	0	0	0	460.00
23/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	2437	2	2	2	460.00
23/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	3539	3	4	3	0.00
23/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	3575	3	4	3	0.00
23/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	3382	4	3	4	0.00
23/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	10187	11	10	11	0.00
23/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1154	1	1	1	460.00
23/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	3414	4	3	4	0.00
23/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	4647	5	5	5	0.00
23/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	3446	4	3	4	0.00
23/12/2021	2040 On 03-November-22			Bond Future	11.20	85.3381	85.7641	85.3381	0.00
23/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	4757	5	5	5	0.00
23/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	4684	4	5	4	0.00
23/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	4720	4	5	4	0.00
23/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	3408	4	3	4	0.00
23/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	3463	4	3	4	0.00
23/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	3436	4	3	4	0.00
23/12/2021	2044 On 03-February-22			Bond Future	10.68	83.4697	83.9259	83.4697	59,672.00
23/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	6464	6	6	6	0.00
23/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	6345	6	6	6	0.00
23/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	6404	6	6	6	0.00
23/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	159	0	0	0	0.00
23/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	163	0	0	0	0.00
23/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	154	0	0	0	0.00
23/12/2021	2044 On 05-May-22			Bond Future	10.86	84.4559	84.9171	84.4559	5,735.00
23/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	7774	7	8	7	0.00
23/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	7670	7	8	7	0.00
23/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	7722	7	8	7	0.00
23/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	722	1	1	1	0.00
23/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	730	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
23/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	713	1	1	1	0.00
23/12/2021	2044 On 04-August-22			Bond Future	11.04	81.0574	81.5241	81.0574	0.00
23/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	3741	4	4	4	0.00
23/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	3667	3	4	3	0.00
23/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	3704	3	4	3	0.00
23/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	3343	4	3	4	0.00
23/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	3374	4	3	4	0.00
23/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	3311	4	3	4	0.00
23/12/2021	2044 On 03-November-22			Bond Future	11.21	82.1128	82.5851	82.1128	0.00
23/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	4716	4	5	4	0.00
23/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	4753	4	5	4	0.00
23/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	4790	5	5	5	0.00
23/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	3451	4	3	4	0.00
23/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	3479	4	3	4	0.00
23/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	3508	4	4	4	0.00
23/12/2021	2046 On 03-February-22			Bond Future	117.05	117.0442	117.0517	117.0442	15,506.00
23/12/2021	2046 On 05-May-22			Bond Future	116.57	116.5681	116.5750	116.5681	171.00
23/12/2021	2046 On 04-August-22			Bond Future	118.02	118.0178	118.0246	118.0178	0.00
23/12/2021	2046 On 03-November-22			Bond Future	117.59	117.5852	117.5918	117.5852	0.00
23/12/2021	2050 On 03-February-22			Bond Future	120.41	119.2653	120.4105	119.2653	9,280.00
23/12/2021	2050 On 05-May-22			Bond Future	121.86	120.7028	121.8613	120.7028	379.00
23/12/2021	2050 On 04-August-22			Bond Future	121.36	120.1882	121.3609	120.1882	0.00
23/12/2021	2050 On 03-November-22			Bond Future	122.90	121.7076	122.8950	121.7076	0.00
23/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	AL37 On 03-February-22			Index Future	813.13	813.3700	813.1280	813.3700	0.00
23/12/2021	AL37 On 05-May-22			Index Future	822.73	822.9770	822.7290	822.9770	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
23/12/2021	AL37 On 04-August-22			Index Future	832.65	832.9050	832.6530	832.9050	0.00
23/12/2021	AL37 On 03-November-22			Index Future	843.09	843.3460	843.0880	843.3460	0.00
23/12/2021	AL7T On 03-February-22			Index Future	932.98	928.6180	932.9770	928.6180	0.00
23/12/2021	AL7T On 05-May-22			Index Future	943.99	939.5860	943.9930	939.5860	0.00
23/12/2021	AL7T On 04-August-22			Index Future	955.38	950.9210	955.3790	950.9210	0.00
23/12/2021	AL7T On 03-November-22			Index Future	967.35	962.8400	967.3530	962.8400	0.00
23/12/2021	ALBI On 03-February-22			Index Future	828.08	825.3150	828.0780	825.3150	193.00
23/12/2021	ALBI On 05-May-22			Index Future	837.86	835.0640	837.8550	835.0640	29.00
23/12/2021	ALBI On 04-August-22			Index Future	847.96	845.1370	847.9620	845.1370	0.00
23/12/2021	ALBI On 03-November-22			Index Future	858.59	855.7310	858.5890	855.7310	0.00
23/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	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
23/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2021	ES33 On 03-February-22			Bond Future	11.27	78.6950	78.9507	78.6950	263.00
23/12/2021	ES33 On 05-May-22			Bond Future	11.50	75.8662	76.1246	75.8662	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
23/12/2021	ES33 On 04-August-22			Bond Future	11.74	76.7621	77.0237	76.7621	0.00
23/12/2021	ES33 On 03-November-22			Bond Future	11.98	74.0033	74.2680	74.0033	0.00
23/12/2021	ES42 On 03-February-22			Bond Future	11.73	77.3230	77.6777	77.3230	3,579.00
23/12/2021	ES42 On 05-May-22			Bond Future	11.94	73.9968	74.3553	73.9968	1,190.00
23/12/2021	ES42 On 04-August-22			Bond Future	12.16	74.8689	75.2318	74.8689	0.00
23/12/2021	ES42 On 03-November-22			Bond Future	12.39	71.6068	71.9742	71.6068	0.00
23/12/2021	GOVI On 03-February-22			GOVI	817.15	814.3940	817.1510	814.3940	987.00
23/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	244110	22	24	22	0.00
23/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	244010	22	24	22	0.00
23/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	243910	22	24	22	0.00
23/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 05-May-22			GOVI	826.80	824.0140	826.7990	824.0140	0.00
23/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	385690	36	39	36	0.00
23/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	385590	36	39	36	0.00
23/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	385490	36	39	36	0.00
23/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 04-August-22			GOVI	836.77	833.9540	836.7730	833.9540	0.00
23/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	175130	15	18	15	0.00
23/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	175030	15	18	15	0.00
23/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	174930	15	17	15	0.00
23/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 03-November-22			GOVI	847.26	844.4080	847.2600	844.4080	0.00
23/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	268300	24	27	24	0.00
23/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	268500	24	27	24	0.00
23/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	268400	24	27	24	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
23/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
23/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
23/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2021	IGOV On 03-February-22			Index Future	308.46	307.6420	308.4630	307.6420	483.00
23/12/2021	IGOV On 05-May-22			Index Future	312.18	311.3520	312.1820	311.3520	16.00
23/12/2021	IGOV On 04-August-22			Index Future	316.02	315.1830	316.0220	315.1830	0.00
23/12/2021	IGOV On 03-November-22			Index Future	320.06	319.2080	320.0570	319.2080	0.00
23/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
23/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/12/2021	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
23/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	96.0750	96.0750	0.00
23/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8400	95.8300	95.8400	0.00
23/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7650	95.7550	95.7650	0.00
23/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.53	95.4800	95.4700	95.4800	0.00
23/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.4200	95.4100	95.4200	0.00
23/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.84	95.1650	95.1650	95.1650	72.00
23/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.20	94.7900	94.8050	94.7900	0.00
23/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.66	94.3450	94.3450	94.3450	68.00
23/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.91	94.0950	94.0950	94.0950	0.00
23/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
23/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.34	93.6450	93.6650	93.6450	75.00
23/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.51	93.4750	93.4950	93.4750	0.00
23/12/2021	R023 On 03-February-22			Bond Future	5.19	106.0354	106.0374	106.0354	16,431.00
23/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	103	0	0	0	0.00
23/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	108	0	0	0	0.00
23/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	112	0	0	0	0.00
23/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	227	0	0	0	0.00
23/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	233	0	0	0	0.00
23/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	239	0	0	0	0.00
23/12/2021	R023 On 05-May-22			Bond Future	5.32	103.3773	103.3788	103.3773	835.00
23/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	831	1	1	1	0.00
23/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	837	1	1	1	0.00
23/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	844	1	1	1	0.00
23/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	63	0	0	0	0.00
23/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	63	0	0	0	0.00
23/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	65	0	0	0	0.00
23/12/2021	R023 On 04-August-22			Bond Future	5.51	104.6069	104.6083	104.6069	0.00
23/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	427	0	0	0	0.00
23/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	431	0	0	0	0.00
23/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	435	0	0	0	0.00
23/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	138	0	0	0	0.00
23/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	139	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
23/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	141	0	0	0	0.00
23/12/2021	R023 On 03-November-22			Bond Future	5.90	102.0255	102.0267	102.0255	0.00
23/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	244	0	0	0	0.00
23/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	240	0	0	0	0.00
23/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	242	0	0	0	0.00
23/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	132	0	0	0	0.00
23/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	133	0	0	0	0.00
23/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	131	0	0	0	0.00
23/12/2021	R035 On 03-February-22			Bond Future	10.33	93.3831	93.6309	93.3831	103,060.00
23/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	195	0	0	0	683.00
23/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	829	1	1	1	280.00
23/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	9405	9	9	9	0.00
23/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	6346	6	6	6	0.00
23/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	5849	6	6	6	0.00
23/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	1205	1	1	1	500.00
23/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	4810	5	5	5	0.00
23/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	6069	6	6	6	0.00
23/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	6679	6	7	6	0.00
23/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	5738	6	6	6	0.00
23/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	5794	6	6	6	0.00
23/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	467	0	0	0	200.00
23/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	8574	8	9	8	0.00
23/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	4702	5	5	5	0.00
23/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	5135	5	5	5	0.00
23/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	1561	1	2	1	1,600.00
23/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	2603	2	3	2	0.00
23/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	2785	3	3	3	0.00
23/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	1265	1	1	1	200.00
23/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	1527	1	2	1	0.00
23/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	1463	2	1	2	500.00
23/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	1728	2	2	2	0.00
23/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	1799	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
23/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	796	1	1	1	200.00
23/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	1432	2	1	2	0.00
23/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	265	0	0	0	1,600.00
23/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	34	0	0	0	280.00
23/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	3215	3	3	3	0.00
23/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	164	0	0	0	0.00
23/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	168	0	0	0	0.00
23/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	102	0	0	0	683.00
23/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	142	0	0	0	200.00
23/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	122	0	0	0	500.00
23/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	226	0	0	0	200.00
23/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	724	1	1	1	683.00
23/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	159	0	0	0	0.00
23/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	279	0	0	0	280.00
23/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	21	0	0	0	1,800.00
23/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	2357	3	2	3	0.00
23/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	4465	5	4	5	0.00
23/12/2021	R035 On 05-May-22			Bond Future	10.52	90.0080	90.2583	90.0080	8,926.00
23/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	7451	7	7	7	0.00
23/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	12341	12	12	12	0.00
23/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	3662	4	4	4	0.00
23/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	7354	7	7	7	0.00
23/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	7403	7	7	7	0.00
23/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	3271	3	3	3	1,200.00
23/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2005	2	2	2	0.00
23/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	650	1	1	1	0.00
23/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	659	1	1	1	0.00
23/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	1774	2	2	2	1,200.00
23/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	175	0	0	0	1,200.00
23/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	642	1	1	1	0.00
23/12/2021	R035 On 04-August-22			Bond Future	10.72	91.0538	91.3070	91.0538	0.00
23/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	4674	5	5	5	0.00
23/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	9271	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
23/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	2621	3	3	3	400.00
23/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	3273	3	3	3	0.00
23/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	3208	3	3	3	0.00
23/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	3240	3	3	3	0.00
23/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	986	1	1	1	100.00
23/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2953	3	3	3	0.00
23/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	587	1	1	1	400.00
23/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	8412	9	8	9	0.00
23/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	3439	4	3	4	100.00
23/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	6677	7	7	7	0.00
23/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	3797	4	4	4	0.00
23/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3166	3	3	3	0.00
23/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	3195	3	3	3	0.00
23/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2172	2	2	2	100.00
23/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3137	3	3	3	0.00
23/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	841	1	1	1	400.00
23/12/2021	R035 On 03-November-22			Bond Future	10.92	87.7577	88.0140	87.7577	0.00
23/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	4440	4	4	4	0.00
23/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	4406	4	4	4	0.00
23/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	4474	4	4	4	0.00
23/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3086	3	3	3	0.00
23/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3136	3	3	3	0.00
23/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3111	3	3	3	0.00
23/12/2021	R186 On 03-February-22			Bond Future	7.83	112.0422	112.0083	112.0422	69,865.00
23/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	144	0	0	0	0.00
23/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	150	0	0	0	0.00
23/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	157	0	0	0	0.00
23/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2453	2	2	2	0.00
23/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2490	2	2	2	0.00
23/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	2528	3	3	3	0.00
23/12/2021	R186 On 05-May-22			Bond Future	8.05	113.3651	113.3303	113.3651	4,514.00
23/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	3057	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
23/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	3977	4	4	4	0.00
23/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	2157	2	2	2	0.00
23/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2258	2	2	2	454.00
23/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1230	1	1	1	435.00
23/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	2132	2	2	2	0.00
23/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	116	0	0	0	3,600.00
23/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	4760	5	5	5	0.00
23/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	2182	2	2	2	0.00
23/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1755	2	2	2	454.00
23/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	625	1	1	1	3,600.00
23/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	411	0	0	0	435.00
23/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3536	4	4	4	0.00
23/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	2922	3	3	3	0.00
23/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1376	1	1	1	0.00
23/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1087	1	1	1	0.00
23/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	324	0	0	0	454.00
23/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	5556	6	6	6	0.00
23/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1116	1	1	1	0.00
23/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	1896	2	2	2	0.00
23/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1044	1	1	1	0.00
23/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1101	1	1	1	0.00
23/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	460	0	0	0	454.00
23/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	704	1	1	1	4,035.00
23/12/2021	R186 On 04-August-22			Bond Future	8.27	109.4144	109.3790	109.4144	0.00
23/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1716	2	2	2	0.00
23/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1697	2	2	2	0.00
23/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	279	0	0	0	3,600.00
23/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1734	2	2	2	0.00
23/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	5992	6	6	6	0.00
23/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1396	1	1	1	3,600.00
23/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	477	0	0	0	3,600.00
23/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2207	2	2	2	0.00
23/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5401	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
23/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2595	3	3	3	0.00
23/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2246	2	2	2	0.00
23/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2226	2	2	2	0.00
23/12/2021	R186 On 03-November-22			Bond Future	8.51	110.8222	110.7862	110.8222	0.00
23/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2384	2	2	2	0.00
23/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2346	2	2	2	0.00
23/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2365	2	2	2	0.00
23/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2261	2	2	2	0.00
23/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2277	2	2	2	0.00
23/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2245	2	2	2	0.00
23/12/2021	R197 On 03-February-22			Bond Future	322.11	322.1137	322.1139	322.1137	1,132.00
23/12/2021	R197 On 05-May-22			Bond Future	326.00	325.9965	325.9951	325.9965	237.00
23/12/2021	R197 On 04-August-22			Bond Future	321.68	321.6778	321.6760	321.6778	0.00
23/12/2021	R197 On 03-November-22			Bond Future	325.74	325.7447	325.7426	325.7447	0.00
23/12/2021	R202 On 03-February-22			Bond Future	245.44	245.4305	245.4448	245.4305	7,693.00
23/12/2021	R202 On 05-May-22			Bond Future	248.40	248.3890	248.4024	248.3890	413.00
23/12/2021	R202 On 04-August-22			Bond Future	247.04	247.0305	247.0438	247.0305	0.00
23/12/2021	R202 On 03-November-22			Bond Future	250.17	250.1534	250.1663	250.1534	0.00
23/12/2021	R209 On 03-February-22			Bond Future	10.29	72.2088	72.4823	72.2088	20,306.00
23/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	4342	4	4	4	0.00
23/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	4247	4	4	4	0.00
23/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	4295	4	4	4	0.00
23/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	204	0	0	0	0.00
23/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	209	0	0	0	0.00
23/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	198	0	0	0	0.00
23/12/2021	R209 On 05-May-22			Bond Future	10.46	69.9204	70.1969	69.9204	5,396.00
23/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	5902	6	6	6	0.00
23/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	8263	8	8	8	0.00
23/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	5860	6	6	6	0.00
23/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	628	1	1	1	8,525.00
23/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	3135	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
23/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	5818	6	6	6	0.00
23/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	646	1	1	1	0.00
23/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	1522	2	2	2	12,050.00
23/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	4771	5	5	5	0.00
23/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	638	1	1	1	0.00
23/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	311	0	0	0	12,050.00
23/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	630	1	1	1	0.00
23/12/2021	R209 On 04-August-22			Bond Future	10.63	70.7329	71.0127	70.7329	0.00
23/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	2587	2	3	2	0.00
23/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	2642	3	3	3	0.00
23/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	2614	2	3	2	0.00
23/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	2903	3	3	3	0.00
23/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	2931	3	3	3	0.00
23/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	2876	3	3	3	0.00
23/12/2021	R209 On 03-November-22			Bond Future	10.81	68.5102	68.7934	68.5102	0.00
23/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3848	4	4	4	0.00
23/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3878	4	4	4	0.00
23/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3909	4	4	4	0.00
23/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	2724	3	3	3	0.00
23/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	2745	3	3	3	0.00
23/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	2767	3	3	3	0.00
23/12/2021	R210 On 03-February-22			Bond Future	213.03	213.0206	213.0291	213.0206	1,449.00
23/12/2021	R210 On 05-May-22			Bond Future	212.74	212.7277	212.7355	212.7277	104.00
23/12/2021	R210 On 04-August-22			Bond Future	215.38	215.3731	215.3806	215.3731	0.00
23/12/2021	R210 On 03-November-22			Bond Future	215.19	215.1782	215.1855	215.1782	0.00
23/12/2021	R213 On 03-February-22			Bond Future	9.66	86.8605	87.2782	86.8605	22,660.00
23/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	247	0	0	0	220.00
23/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	3326	3	3	3	0.00
23/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4905	5	5	5	0.00
23/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2902	3	3	3	0.00
23/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2985	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
23/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	2150	2	2	2	0.00
23/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	2187	2	2	2	0.00
23/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	321	0	0	0	430.00
23/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	972	1	1	1	0.00
23/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1470	1	1	1	0.00
23/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	21	0	0	0	200.00
23/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	51	0	0	0	102.00
23/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	5231	5	5	5	0.00
23/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	2300	2	2	2	0.00
23/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	2224	2	2	2	0.00
23/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	553	1	1	1	0.00
23/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	2715	3	3	3	0.00
23/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	1409	2	1	2	200.00
23/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	525	1	1	1	430.00
23/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	80	0	0	0	220.00
23/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	4802	5	5	5	0.00
23/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	98	0	0	0	430.00
23/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	5749	6	6	6	0.00
23/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	950	1	1	1	102.00
23/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	568	1	1	1	0.00
23/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	583	1	1	1	0.00
23/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	336	0	0	0	220.00
23/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	355	0	0	0	200.00
23/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	270	0	0	0	102.00
23/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	3028	3	3	3	0.00
23/12/2021	R213 On 05-May-22			Bond Future	9.86	84.3543	84.7766	84.3543	0.00
23/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	4769	4	5	4	0.00
23/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	4731	4	5	4	0.00
23/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	4692	4	5	4	0.00
23/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	792	1	1	1	0.00
23/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	802	1	1	1	0.00
23/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	812	1	1	1	0.00
23/12/2021	R213 On 04-August-22			Bond Future	10.06	85.3370	85.7645	85.3370	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
23/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	2225	2	2	2	0.00
23/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	2177	2	2	2	0.00
23/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	2201	2	2	2	0.00
23/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3028	3	3	3	0.00
23/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3081	3	3	3	0.00
23/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3054	3	3	3	0.00
23/12/2021	R213 On 03-November-22			Bond Future	10.27	82.9101	83.3426	82.9101	0.00
23/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	3394	3	3	3	0.00
23/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	3341	3	3	3	0.00
23/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	3368	3	3	3	0.00
23/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	2773	3	3	3	0.00
23/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	2794	3	3	3	0.00
23/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	2752	3	3	3	0.00
23/12/2021	R214 On 03-February-22			Bond Future	10.64	69.0404	69.3817	69.0404	17,604.00
23/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	4427	4	4	4	0.00
23/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	4475	4	4	4	0.00
23/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	4524	4	5	4	0.00
23/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	196	0	0	0	0.00
23/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	191	0	0	0	0.00
23/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	186	0	0	0	0.00
23/12/2021	R214 On 05-May-22			Bond Future	10.80	66.5760	66.9212	66.5760	441.00
23/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	5792	6	6	6	0.00
23/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	5834	6	6	6	0.00
23/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	5876	6	6	6	0.00
23/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	742	1	1	1	0.00
23/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	733	1	1	1	0.00
23/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	725	1	1	1	0.00
23/12/2021	R214 On 04-August-22			Bond Future	10.97	67.3486	67.6978	67.3486	0.00
23/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2869	3	3	3	0.00
23/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2898	3	3	3	0.00
23/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2927	3	3	3	0.00
23/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	2843	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
23/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	2816	3	3	3	0.00
23/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	2870	3	3	3	0.00
23/12/2021	R214 On 03-November-22			Bond Future	11.14	64.9442	65.2976	64.9442	0.00
23/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3954	4	4	4	0.00
23/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3985	4	4	4	0.00
23/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3923	4	4	4	0.00
23/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	2781	3	3	3	0.00
23/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	2804	3	3	3	0.00
23/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	2827	3	3	3	0.00
23/12/2021	R248 On 03-February-22			Bond Future	10.63	86.9342	87.4058	86.9342	192,246.00
23/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	439	0	0	0	900.00
23/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	6254	6	6	6	0.00
23/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1917	2	2	2	0.00
23/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	629	1	1	1	1,300.00
23/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	3372	3	3	3	1,400.00
23/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	73	0	0	0	0.00
23/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	195	0	0	0	0.00
23/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	6132	6	6	6	0.00
23/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	6193	6	6	6	0.00
23/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	2850	3	3	3	900.00
23/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	875	1	1	1	100.00
23/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	1174	1	1	1	0.00
23/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	2141	2	2	2	0.00
23/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	841	1	1	1	0.00
23/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	179	0	0	0	0.00
23/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	5154	6	5	6	0.00
23/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	3763	4	4	4	0.00
23/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	6720	7	7	7	0.00
23/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	648	1	1	1	0.00
23/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	3155	4	3	4	0.00
23/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	2615	3	3	3	0.00
23/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	1373	2	1	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
23/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	189	0	0	0	0.00
23/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	184	0	0	0	0.00
23/12/2021	R248 On 05-May-22			Bond Future	10.79	83.5460	84.0227	83.5460	2,035.00
23/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	7756	7	8	7	0.00
23/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	7650	7	8	7	0.00
23/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	7703	7	8	7	0.00
23/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	843	1	1	1	0.00
23/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	823	1	1	1	0.00
23/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	832	1	1	1	0.00
23/12/2021	R248 On 04-August-22			Bond Future	10.96	84.5156	84.9980	84.5156	0.00
23/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	3729	3	4	3	0.00
23/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	3654	3	4	3	0.00
23/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	3691	3	4	3	0.00
23/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	3449	4	3	4	0.00
23/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	3483	4	3	4	0.00
23/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	3416	4	3	4	0.00
23/12/2021	R248 On 03-November-22			Bond Future	11.12	81.1989	81.6871	81.1989	0.00
23/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	4780	5	5	5	0.00
23/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	4818	5	5	5	0.00
23/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	4856	5	5	5	0.00
23/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	3563	4	4	4	0.00
23/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	3534	4	4	4	0.00
23/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	3504	4	4	4	0.00