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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/12/2021 TO: 24/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	2025 On 03-February-22			Bond Future	155.06	154.9150	155.0578	154.9150	5,554.00
24/12/2021	2025 On 05-May-22			Bond Future	156.93	156.7819	156.9258	156.7819	164.00
24/12/2021	2025 On 04-August-22			Bond Future	157.26	157.1177	157.2632	157.1177	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
24/12/2021	2025 On 03-November-22			Bond Future	159.25	159.1036	159.2506	159.1036	0.00
24/12/2021	2029 On 03-February-22			Bond Future	113.50	113.4920	113.4981	113.4920	3,872.00
24/12/2021	2029 On 05-May-22			Bond Future	113.66	113.6586	113.6642	113.6586	591.00
24/12/2021	2029 On 04-August-22			Bond Future	115.08	115.0719	115.0775	115.0719	0.00
24/12/2021	2029 On 03-November-22			Bond Future	115.31	115.3014	115.3069	115.3014	0.00
24/12/2021	2030 On 03-February-22			Bond Future	9.35	92.4933	92.6933	92.4933	82,788.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	207	0	0	0	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	3111	3	3	3	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	7494	7	7	7	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1931	2	2	2	1,000.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2613	2	3	2	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1406	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1376	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	31	0	0	0	101.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	251	0	0	0	1,000.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2694	3	3	3	950.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1436	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1288	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	588	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1149	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	785	1	1	1	950.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1586	2	2	2	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1155	1	1	1	101.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1923	2	2	2	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1031	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	917	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	368	0	0	0	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	277	0	0	0	8,000.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2939	3	3	3	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	5276	5	5	5	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3169	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
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	962	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	939	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	388	0	0	0	101.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	632	1	1	1	0.00
24/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	12	0	0	0	1,000.00
24/12/2021	2030 On 05-May-22			Bond Future	9.56	93.5855	93.7875	93.5855	14,763.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	7473	7	7	7	0.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	4089	4	4	4	0.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	613	1	1	1	200.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	718	1	1	1	1,800.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1554	1	2	1	0.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	51	0	0	0	200.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	4126	4	4	4	0.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	4163	4	4	4	0.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3242	3	3	3	0.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	140	0	0	0	1,800.00
24/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	289	0	0	0	1,073.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	7730	8	8	8	0.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4521	5	5	5	0.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4198	4	4	4	0.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	921	1	1	1	0.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	933	1	1	1	200.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	9982	10	10	10	0.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	6043	6	6	6	0.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	2620	3	3	3	1,073.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	944	1	1	1	0.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	314	0	0	0	1,800.00
24/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1275	1	1	1	1,073.00
24/12/2021	2030 On 04-August-22			Bond Future	9.78	90.6739	90.8783	90.6739	0.00
24/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1102	1	1	1	800.00
24/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	2030	2	2	2	0.00
24/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	355	0	0	0	800.00
24/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	2052	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
24/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	2075	2	2	2	0.00
24/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	6403	6	6	6	0.00
24/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	892	1	1	1	800.00
24/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3165	3	3	3	0.00
24/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3192	3	3	3	0.00
24/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	8001	8	8	8	0.00
24/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3220	3	3	3	0.00
24/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	4777	5	5	5	0.00
24/12/2021	2030 On 03-November-22			Bond Future	9.99	91.8481	92.0547	91.8481	0.00
24/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	3271	3	3	3	0.00
24/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	3245	3	3	3	0.00
24/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	3297	3	3	3	0.00
24/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2799	3	3	3	0.00
24/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2842	3	3	3	0.00
24/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2820	3	3	3	0.00
24/12/2021	2032 On 03-February-22			Bond Future	9.80	92.9493	93.1429	92.9493	124,449.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	42	0	0	0	198.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	138	0	0	0	97.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	714	1	1	1	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6285	6	6	6	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6543	6	7	6	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3957	4	4	4	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4006	4	4	4	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2573	2	3	2	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3524	3	4	3	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1637	2	2	2	900.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2158	2	2	2	100.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	825	1	1	1	210.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3908	4	4	4	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5055	5	5	5	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3860	4	4	4	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1342	1	1	1	0.00

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24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	735	1	1	1	400.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	947	1	1	1	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	7473	7	7	7	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4400	4	4	4	0.00
24/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5004	5	5	5	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	142	0	0	0	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	201	0	0	0	210.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	29	0	0	0	210.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5503	6	6	6	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2034	2	2	2	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1267	1	1	1	198.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1033	1	1	1	900.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	274	0	0	0	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	138	0	0	0	97.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	267	0	0	0	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	252	0	0	0	198.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	332	0	0	0	400.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1883	2	2	2	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1705	2	2	2	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	738	1	1	1	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	576	1	1	1	97.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	259	0	0	0	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	54	0	0	0	400.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	65	0	0	0	900.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2073	2	2	2	0.00
24/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	4143	4	4	4	0.00
24/12/2021	2032 On 05-May-22			Bond Future	9.99	89.9003	90.0958	89.9003	20,406.00
24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6347	6	6	6	0.00
24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6257	6	6	6	0.00
24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	1186	1	1	1	780.00
24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2850	3	3	3	780.00
24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	3236	3	3	3	993.00
24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6977	7	7	7	0.00

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24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6079	6	6	6	0.00
24/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6302	6	6	6	0.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	600	1	1	1	0.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1548	2	2	2	0.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	641	1	1	1	993.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	608	1	1	1	0.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	492	1	0	1	780.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1781	2	2	2	0.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	3594	4	4	4	0.00
24/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	592	1	1	1	0.00
24/12/2021	2032 On 04-August-22			Bond Future	10.19	90.9470	91.1448	90.9470	0.00
24/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	8129	8	8	8	0.00
24/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	9374	9	9	9	0.00
24/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2846	3	3	3	0.00
24/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2875	3	3	3	0.00
24/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2904	3	3	3	0.00
24/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1615	2	2	2	800.00
24/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	484	0	0	0	800.00
24/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	7667	8	8	8	0.00
24/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	4312	4	4	4	0.00
24/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2816	3	3	3	0.00
24/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2789	3	3	3	0.00
24/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	570	1	1	1	0.00
24/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	744	1	1	1	800.00
24/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2763	3	3	3	0.00
24/12/2021	2032 On 03-November-22			Bond Future	10.40	87.9794	88.1794	87.9794	0.00
24/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	4060	4	4	4	0.00
24/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	2662	3	3	3	0.00
24/12/2021	2033 On 03-February-22			Bond Future	113.27	111.6249	113.2733	111.6249	7,281.00
24/12/2021	2033 On 05-May-22			Bond Future	113.35	111.6869	113.3547	111.6869	2,121.00
24/12/2021	2033 On 04-August-22			Bond Future	114.76	113.0756	114.7640	113.0756	0.00
24/12/2021	2033 On 03-November-22			Bond Future	114.91	113.1992	114.9087	113.1992	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
24/12/2021	2037 On 03-February-22			Bond Future	10.51	84.9795	85.1953	84.9795	119,310.00
24/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	6161	6	6	6	0.00
24/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	6050	6	6	6	0.00
24/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	6105	6	6	6	0.00
24/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	127	0	0	0	0.00
24/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	134	0	0	0	0.00
24/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	131	0	0	0	0.00
24/12/2021	2037 On 05-May-22			Bond Future	10.69	85.9832	86.2010	85.9832	11,855.00
24/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7550	7	8	7	0.00
24/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7452	7	7	7	0.00
24/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7501	7	8	7	0.00
24/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	619	1	1	1	0.00
24/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	634	1	1	1	0.00
24/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	626	1	1	1	0.00
24/12/2021	2037 On 04-August-22			Bond Future	10.89	82.7281	82.9484	82.7281	0.00
24/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3269	3	3	3	0.00
24/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4326	4	4	4	1,050.00
24/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	5152	5	5	5	0.00
24/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	1126	1	1	1	50.00
24/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	7449	7	7	7	0.00
24/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3204	3	3	3	0.00
24/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3237	3	3	3	0.00
24/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3216	3	3	3	0.00
24/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1188	1	1	1	1,050.00
24/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3156	3	3	3	0.00
24/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	6321	6	6	6	0.00
24/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3186	3	3	3	50.00
24/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1936	2	2	2	50.00
24/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2366	2	2	2	0.00
24/12/2021	2037 On 03-November-22			Bond Future	11.08	83.8042	84.0272	83.8042	0.00
24/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4460	4	4	4	0.00
24/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4529	4	5	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
24/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4494	4	4	4	0.00
24/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3095	3	3	3	0.00
24/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3121	3	3	3	0.00
24/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3071	3	3	3	0.00
24/12/2021	2038 On 03-February-22			Bond Future	127.64	127.6368	127.6443	127.6368	6,104.00
24/12/2021	2038 On 05-May-22			Bond Future	129.18	129.1749	129.1821	129.1749	677.00
24/12/2021	2038 On 04-August-22			Bond Future	128.97	128.9658	128.9730	128.9658	0.00
24/12/2021	2038 On 03-November-22			Bond Future	130.60	130.5960	130.6031	130.5960	0.00
24/12/2021	2040 On 03-February-22			Bond Future	10.61	87.1141	87.4191	87.1141	89,889.00
24/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	1536	1	2	1	2,000.00
24/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6621	6	7	6	0.00
24/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6681	6	7	6	0.00
24/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6741	6	7	6	0.00
24/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	123	0	0	0	0.00
24/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	120	0	0	0	0.00
24/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	117	0	0	0	0.00
24/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	1574	2	2	2	0.00
24/12/2021	2040 On 05-May-22			Bond Future	10.79	88.1429	88.4511	88.1429	8,568.00
24/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7902	8	8	8	0.00
24/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7955	8	8	8	0.00
24/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	414	0	0	0	1,200.00
24/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	13865	14	14	14	0.00
24/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	8007	8	8	8	0.00
24/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1960	2	2	2	1,200.00
24/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	3481	4	3	4	0.00
24/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	635	1	1	1	0.00
24/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	1,200.00
24/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	643	1	1	1	0.00
24/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	7574	8	8	8	0.00
24/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	651	1	1	1	0.00
24/12/2021	2040 On 04-August-22			Bond Future	10.98	84.6623	84.9741	84.6623	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
24/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	9024	9	9	9	0.00
24/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3661	4	4	4	0.00
24/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	534	0	1	0	460.00
24/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2562	2	3	2	460.00
24/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3698	4	4	4	0.00
24/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3734	4	4	4	0.00
24/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3230	3	3	3	0.00
24/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	9913	10	10	10	0.00
24/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1088	1	1	1	460.00
24/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3261	3	3	3	0.00
24/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	4460	5	4	5	0.00
24/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3291	3	3	3	0.00
24/12/2021	2040 On 03-November-22			Bond Future	11.15	85.7641	86.0797	85.7641	0.00
24/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4935	5	5	5	0.00
24/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4860	5	5	5	0.00
24/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4897	5	5	5	0.00
24/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3270	3	3	3	0.00
24/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3324	3	3	3	0.00
24/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3297	3	3	3	0.00
24/12/2021	2044 On 03-February-22			Bond Future	10.65	83.9259	84.1996	83.9259	59,672.00
24/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6712	6	7	6	0.00
24/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6591	6	7	6	0.00
24/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6651	6	7	6	0.00
24/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	132	0	0	0	0.00
24/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	136	0	0	0	0.00
24/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	128	0	0	0	0.00
24/12/2021	2044 On 05-May-22			Bond Future	10.82	84.9171	85.1936	84.9171	5,735.00
24/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	8000	8	8	8	0.00
24/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7894	8	8	8	0.00
24/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7947	8	8	8	0.00
24/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	670	1	1	1	0.00
24/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	678	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
24/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	662	1	1	1	0.00
24/12/2021	2044 On 04-August-22			Bond Future	11.00	81.5241	81.8038	81.5241	0.00
24/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3886	4	4	4	0.00
24/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3811	4	4	4	0.00
24/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3849	4	4	4	0.00
24/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3207	3	3	3	0.00
24/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3238	3	3	3	0.00
24/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3177	3	3	3	0.00
24/12/2021	2044 On 03-November-22			Bond Future	11.17	82.5851	82.8682	82.5851	0.00
24/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4873	5	5	5	0.00
24/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4911	5	5	5	0.00
24/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4949	5	5	5	0.00
24/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3326	3	3	3	0.00
24/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3354	3	3	3	0.00
24/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3381	4	3	4	0.00
24/12/2021	2046 On 03-February-22			Bond Future	118.45	117.0517	118.4543	117.0517	15,506.00
24/12/2021	2046 On 05-May-22			Bond Future	117.99	116.5750	117.9940	116.5750	171.00
24/12/2021	2046 On 04-August-22			Bond Future	119.46	118.0246	119.4610	118.0246	0.00
24/12/2021	2046 On 03-November-22			Bond Future	119.05	117.5918	119.0464	117.5918	0.00
24/12/2021	2050 On 03-February-22			Bond Future	120.42	120.4105	120.4177	120.4105	9,280.00
24/12/2021	2050 On 05-May-22			Bond Future	121.87	121.8613	121.8681	121.8613	379.00
24/12/2021	2050 On 04-August-22			Bond Future	121.37	121.3609	121.3677	121.3609	0.00
24/12/2021	2050 On 03-November-22			Bond Future	122.90	122.8950	122.9016	122.8950	0.00
24/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	AL37 On 03-February-22			Index Future	814.31	813.1280	814.3080	813.1280	0.00
24/12/2021	AL37 On 05-May-22			Index Future	823.92	822.7290	823.9190	822.7290	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
24/12/2021	AL37 On 04-August-22			Index Future	833.86	832.6530	833.8560	832.6530	0.00
24/12/2021	AL37 On 03-November-22			Index Future	844.31	843.0880	844.3050	843.0880	0.00
24/12/2021	AL7T On 03-February-22			Index Future	934.97	932.9770	934.9670	932.9770	0.00
24/12/2021	AL7T On 05-May-22			Index Future	946.00	943.9930	946.0020	943.9930	0.00
24/12/2021	AL7T On 04-August-22			Index Future	957.41	955.3790	957.4120	955.3790	0.00
24/12/2021	AL7T On 03-November-22			Index Future	969.41	967.3530	969.4100	967.3530	0.00
24/12/2021	ALBI On 03-February-22			Index Future	829.92	828.0780	829.9210	828.0780	193.00
24/12/2021	ALBI On 05-May-22			Index Future	839.72	837.8550	839.7170	837.8550	29.00
24/12/2021	ALBI On 04-August-22			Index Future	849.84	847.9620	849.8440	847.9620	0.00
24/12/2021	ALBI On 03-November-22			Index Future	860.49	858.5890	860.4940	858.5890	0.00
24/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	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
24/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2021	ES33 On 03-February-22			Bond Future	11.23	78.9507	79.1263	78.9507	263.00
24/12/2021	ES33 On 05-May-22			Bond Future	11.46	76.1246	76.3020	76.1246	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
24/12/2021	ES33 On 04-August-22			Bond Future	11.70	77.0237	77.2031	77.0237	0.00
24/12/2021	ES33 On 03-November-22			Bond Future	11.95	74.2680	74.4496	74.2680	0.00
24/12/2021	ES42 On 03-February-22			Bond Future	11.69	77.6777	77.9098	77.6777	3,579.00
24/12/2021	ES42 On 05-May-22			Bond Future	11.90	74.3553	74.5899	74.3553	1,190.00
24/12/2021	ES42 On 04-August-22			Bond Future	12.12	75.2318	75.4693	75.2318	0.00
24/12/2021	ES42 On 03-November-22			Bond Future	12.34	71.9742	72.2145	71.9742	0.00
24/12/2021	GOVI On 03-February-22			GOVI	818.95	817.1510	818.9540	817.1510	987.00
24/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	262140	24	26	24	0.00
24/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	262040	24	26	24	0.00
24/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	261940	24	26	24	0.00
24/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 05-May-22			GOVI	828.62	826.7990	828.6200	826.7990	0.00
24/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	403900	39	40	39	0.00
24/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	403800	39	40	39	0.00
24/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	403700	39	40	39	0.00
24/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 04-August-22			GOVI	838.61	836.7730	838.6140	836.7730	0.00
24/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	193540	18	19	18	0.00
24/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	193440	18	19	18	0.00
24/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	193340	17	19	17	0.00
24/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 03-November-22			GOVI	849.12	847.2600	849.1230	847.2600	0.00
24/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	286930	27	29	27	0.00
24/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	287130	27	29	27	0.00
24/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	287030	27	29	27	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
24/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2021	IGOV On 03-February-22			Index Future	309.53	308.4630	309.5310	308.4630	483.00
24/12/2021	IGOV On 05-May-22			Index Future	313.26	312.1820	313.2610	312.1820	16.00
24/12/2021	IGOV On 04-August-22			Index Future	317.11	316.0220	317.1140	316.0220	0.00
24/12/2021	IGOV On 03-November-22			Index Future	321.16	320.0570	321.1630	320.0570	0.00
24/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/12/2021	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
24/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	96.0750	96.0750	0.00
24/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.8300	95.8400	95.8300	0.00
24/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7550	95.7750	95.7550	0.00
24/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.52	95.4700	95.4800	95.4700	0.00
24/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.58	95.4100	95.4200	95.4100	0.00
24/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.86	95.1650	95.1450	95.1650	72.00
24/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.8050	94.7700	94.8050	0.00
24/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.70	94.3450	94.3050	94.3450	68.00
24/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.94	94.0950	94.0600	94.0950	0.00
24/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.20	93.8300	93.8000	93.8300	0.00
24/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.38	93.6650	93.6200	93.6650	75.00
24/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.54	93.4950	93.4650	93.4950	0.00
24/12/2021	R023 On 03-February-22			Bond Future	5.17	106.0374	106.0566	106.0374	16,431.00
24/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	109	0	0	0	0.00
24/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	113	0	0	0	0.00
24/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	118	0	0	0	0.00
24/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	213	0	0	0	0.00
24/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	219	0	0	0	0.00
24/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	225	0	0	0	0.00
24/12/2021	R023 On 05-May-22			Bond Future	5.30	103.3788	103.3977	103.3788	835.00
24/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	846	1	1	1	0.00
24/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	853	1	1	1	0.00
24/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	860	1	1	1	0.00
24/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	59	0	0	0	0.00
24/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	60	0	0	0	0.00
24/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	61	0	0	0	0.00
24/12/2021	R023 On 04-August-22			Bond Future	5.48	104.6083	104.6275	104.6083	0.00
24/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	440	0	0	0	0.00
24/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	444	0	0	0	0.00
24/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	448	0	0	0	0.00
24/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	131	0	0	0	0.00
24/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	133	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
24/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	134	0	0	0	0.00
24/12/2021	R023 On 03-November-22			Bond Future	5.84	102.0267	102.0458	102.0267	0.00
24/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	255	0	0	0	0.00
24/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	251	0	0	0	0.00
24/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	253	0	0	0	0.00
24/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	124	0	0	0	0.00
24/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	125	0	0	0	0.00
24/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	123	0	0	0	0.00
24/12/2021	R035 On 03-February-22			Bond Future	10.30	93.6309	93.8459	93.6309	103,060.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	213	0	0	0	683.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	889	1	1	1	280.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	9616	9	10	9	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6542	6	7	6	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6040	6	6	6	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1285	1	1	1	500.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4989	5	5	5	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6263	6	6	6	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6878	7	7	7	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5929	6	6	6	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5984	6	6	6	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	505	0	1	0	200.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8783	9	9	9	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4880	5	5	5	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5319	5	5	5	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1658	2	2	2	1,600.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2737	3	3	3	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2924	3	3	3	0.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1349	1	1	1	200.00
24/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1622	2	2	2	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1343	1	1	1	500.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1596	2	2	2	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1664	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
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	715	1	1	1	200.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1314	1	1	1	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	229	0	0	0	1,600.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	28	0	0	0	280.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3037	3	3	3	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	139	0	0	0	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	143	0	0	0	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	85	0	0	0	683.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	120	0	0	0	200.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	103	0	0	0	500.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	195	0	0	0	200.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	648	1	1	1	683.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	136	0	0	0	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	242	0	0	0	280.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	17	0	0	0	1,800.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2202	2	2	2	0.00
24/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	4268	4	4	4	0.00
24/12/2021	R035 On 05-May-22			Bond Future	10.49	90.2583	90.4754	90.2583	8,926.00
24/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7628	7	8	7	0.00
24/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	12545	12	13	12	0.00
24/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3790	4	4	4	0.00
24/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7530	7	8	7	0.00
24/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7579	7	8	7	0.00
24/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3391	3	3	3	1,200.00
24/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	1908	2	2	2	0.00
24/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	610	1	1	1	0.00
24/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	617	1	1	1	0.00
24/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	1686	2	2	2	1,200.00
24/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	162	0	0	0	1,200.00
24/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	602	1	1	1	0.00
24/12/2021	R035 On 04-August-22			Bond Future	10.68	91.3070	91.5267	91.3070	0.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	4808	5	5	5	0.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	9450	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
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2716	3	3	3	400.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3382	3	3	3	0.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3316	3	3	3	0.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3349	3	3	3	0.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	1034	1	1	1	100.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3056	3	3	3	0.00
24/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	619	1	1	1	400.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	8224	8	8	8	0.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3321	3	3	3	100.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	6506	7	7	7	0.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3672	4	4	4	0.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3055	3	3	3	0.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3084	3	3	3	0.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2087	2	2	2	100.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3026	3	3	3	0.00
24/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	801	1	1	1	400.00
24/12/2021	R035 On 03-November-22			Bond Future	10.88	88.0140	88.2362	88.0140	0.00
24/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4563	4	5	4	0.00
24/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4529	4	5	4	0.00
24/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4598	4	5	4	0.00
24/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	2988	3	3	3	0.00
24/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3036	3	3	3	0.00
24/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3012	3	3	3	0.00
24/12/2021	R186 On 03-February-22			Bond Future	7.80	112.0083	112.1710	112.0083	69,865.00
24/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	162	0	0	0	0.00
24/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	168	0	0	0	0.00
24/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	175	0	0	0	0.00
24/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2309	2	2	2	0.00
24/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2345	2	2	2	0.00
24/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2382	3	2	3	0.00
24/12/2021	R186 On 05-May-22			Bond Future	8.00	113.3303	113.4945	113.3303	4,514.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3172	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
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4106	4	4	4	0.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2253	2	2	2	0.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2357	2	2	2	454.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1298	1	1	1	435.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2227	2	2	2	0.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	127	0	0	0	3,600.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4898	5	5	5	0.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2279	2	2	2	0.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1840	2	2	2	454.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	666	1	1	1	3,600.00
24/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	442	0	0	0	435.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3402	4	3	4	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2800	3	3	3	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1297	1	1	1	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1019	1	1	1	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	298	0	0	0	454.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	5402	6	5	6	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1047	1	1	1	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1799	2	2	2	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	979	1	1	1	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1033	1	1	1	0.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	425	0	0	0	454.00
24/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	655	1	1	1	4,035.00
24/12/2021	R186 On 04-August-22			Bond Future	8.23	109.3790	109.5452	109.3790	0.00
24/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1790	2	2	2	0.00
24/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1771	2	2	2	0.00
24/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	299	0	0	0	3,600.00
24/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1809	2	2	2	0.00
24/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	6130	6	6	6	0.00
24/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1462	1	1	1	3,600.00
24/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	449	0	0	0	3,600.00
24/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2116	2	2	2	0.00
24/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5255	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
24/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2494	3	2	3	0.00
24/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2153	2	2	2	0.00
24/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2135	2	2	2	0.00
24/12/2021	R186 On 03-November-22			Bond Future	8.46	110.7862	110.9540	110.7862	0.00
24/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2469	2	2	2	0.00
24/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2430	2	2	2	0.00
24/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2449	2	2	2	0.00
24/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2177	2	2	2	0.00
24/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2193	2	2	2	0.00
24/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2162	2	2	2	0.00
24/12/2021	R197 On 03-February-22			Bond Future	322.11	322.1139	322.1139	322.1139	1,132.00
24/12/2021	R197 On 05-May-22			Bond Future	325.99	325.9951	325.9938	325.9951	237.00
24/12/2021	R197 On 04-August-22			Bond Future	321.67	321.6760	321.6743	321.6760	0.00
24/12/2021	R197 On 03-November-22			Bond Future	325.74	325.7426	325.7402	325.7426	0.00
24/12/2021	R202 On 03-February-22			Bond Future	246.65	245.4448	246.6453	245.4448	7,693.00
24/12/2021	R202 On 05-May-22			Bond Future	249.62	248.4024	249.6163	248.4024	413.00
24/12/2021	R202 On 04-August-22			Bond Future	248.27	247.0438	248.2726	247.0438	0.00
24/12/2021	R202 On 03-November-22			Bond Future	251.41	250.1663	251.4102	250.1663	0.00
24/12/2021	R209 On 03-February-22			Bond Future	10.26	72.4823	72.6691	72.4823	20,306.00
24/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4501	4	5	4	0.00
24/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4405	4	4	4	0.00
24/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4453	4	4	4	0.00
24/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	176	0	0	0	0.00
24/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	181	0	0	0	0.00
24/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	171	0	0	0	0.00
24/12/2021	R209 On 05-May-22			Bond Future	10.42	70.1969	70.3855	70.1969	5,396.00
24/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	6052	6	6	6	0.00
24/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	8430	8	8	8	0.00
24/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	6009	6	6	6	0.00
24/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	665	1	1	1	8,525.00
24/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	3247	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
24/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5966	6	6	6	0.00
24/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	607	1	1	1	0.00
24/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1445	2	1	2	12,050.00
24/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	4619	5	5	5	0.00
24/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	599	1	1	1	0.00
24/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	289	0	0	0	12,050.00
24/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	591	1	1	1	0.00
24/12/2021	R209 On 04-August-22			Bond Future	10.60	71.0127	71.2036	71.0127	0.00
24/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2677	3	3	3	0.00
24/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2734	3	3	3	0.00
24/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2705	3	3	3	0.00
24/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2803	3	3	3	0.00
24/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2830	3	3	3	0.00
24/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2777	3	3	3	0.00
24/12/2021	R209 On 03-November-22			Bond Future	10.77	68.7934	68.9864	68.7934	0.00
24/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3955	4	4	4	0.00
24/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3986	4	4	4	0.00
24/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	4017	4	4	4	0.00
24/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2639	3	3	3	0.00
24/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2660	3	3	3	0.00
24/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2681	3	3	3	0.00
24/12/2021	R210 On 03-February-22			Bond Future	213.89	213.0291	213.8858	213.0291	1,449.00
24/12/2021	R210 On 05-May-22			Bond Future	213.60	212.7355	213.6015	212.7355	104.00
24/12/2021	R210 On 04-August-22			Bond Future	216.26	215.3806	216.2572	215.3806	0.00
24/12/2021	R210 On 03-November-22			Bond Future	216.07	215.1855	216.0728	215.1855	0.00
24/12/2021	R213 On 03-February-22			Bond Future	9.62	87.2782	87.4803	87.2782	22,660.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	274	0	0	0	220.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	3489	3	3	3	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	5090	5	5	5	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	3055	3	3	3	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	3141	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
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2282	2	2	2	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2321	2	2	2	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	354	0	0	0	430.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1051	1	1	1	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1575	1	2	1	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	23	0	0	0	200.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	57	0	0	0	102.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	5418	5	5	5	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2437	2	2	2	0.00
24/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2359	2	2	2	0.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	486	1	0	1	0.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2546	3	3	3	0.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1286	1	1	1	200.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	460	1	0	1	430.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	65	0	0	0	220.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	4606	5	5	5	0.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	81	0	0	0	430.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5550	6	6	6	0.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	853	1	1	1	102.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	499	1	0	1	0.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	513	1	1	1	0.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	290	0	0	0	220.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	307	0	0	0	200.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	231	0	0	0	102.00
24/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2853	3	3	3	0.00
24/12/2021	R213 On 05-May-22			Bond Future	9.82	84.7766	84.9807	84.7766	0.00
24/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4921	5	5	5	0.00
24/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4882	5	5	5	0.00
24/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4843	5	5	5	0.00
24/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	740	1	1	1	0.00
24/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	750	1	1	1	0.00
24/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	759	1	1	1	0.00
24/12/2021	R213 On 04-August-22			Bond Future	10.02	85.7645	85.9710	85.7645	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
24/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2317	2	2	2	0.00
24/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2268	2	2	2	0.00
24/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2292	2	2	2	0.00
24/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	2913	3	3	3	0.00
24/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	2965	3	3	3	0.00
24/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	2939	3	3	3	0.00
24/12/2021	R213 On 03-November-22			Bond Future	10.22	83.3426	83.5515	83.3426	0.00
24/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3506	3	4	3	0.00
24/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3452	3	3	3	0.00
24/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3479	3	3	3	0.00
24/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2675	3	3	3	0.00
24/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2696	3	3	3	0.00
24/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2654	3	3	3	0.00
24/12/2021	R214 On 03-February-22			Bond Future	10.60	69.3817	69.6044	69.3817	17,604.00
24/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4619	4	5	4	0.00
24/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4668	4	5	4	0.00
24/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4717	5	5	5	0.00
24/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	165	0	0	0	0.00
24/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	161	0	0	0	0.00
24/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	156	0	0	0	0.00
24/12/2021	R214 On 05-May-22			Bond Future	10.76	66.9212	67.1461	66.9212	441.00
24/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5967	6	6	6	0.00
24/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	6010	6	6	6	0.00
24/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	6052	6	6	6	0.00
24/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	693	1	1	1	0.00
24/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	684	1	1	1	0.00
24/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	676	1	1	1	0.00
24/12/2021	R214 On 04-August-22			Bond Future	10.93	67.6978	67.9255	67.6978	0.00
24/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2982	3	3	3	0.00
24/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	3012	3	3	3	0.00
24/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	3043	3	3	3	0.00
24/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2729	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
24/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2703	3	3	3	0.00
24/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2756	3	3	3	0.00
24/12/2021	R214 On 03-November-22			Bond Future	11.10	65.2976	65.5279	65.2976	0.00
24/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	4083	4	4	4	0.00
24/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	4115	4	4	4	0.00
24/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	4052	4	4	4	0.00
24/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2681	3	3	3	0.00
24/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2703	3	3	3	0.00
24/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2726	3	3	3	0.00
24/12/2021	R248 On 03-February-22			Bond Future	10.59	87.4058	87.6502	87.4058	192,246.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	478	0	0	0	900.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	6472	6	6	6	0.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2038	2	2	2	0.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	682	1	1	1	1,300.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	3542	3	4	3	1,400.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	6348	6	6	6	0.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	6410	6	6	6	0.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	943	1	1	1	100.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1259	1	1	1	0.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	81	0	0	0	0.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	214	0	0	0	0.00
24/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	3005	3	3	3	900.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	752	1	1	1	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4928	5	5	5	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	6483	7	6	7	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1981	2	2	2	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	152	0	0	0	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3557	4	4	4	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	574	1	1	1	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2963	3	3	3	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2439	3	2	3	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1250	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
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	161	0	0	0	0.00
24/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	156	0	0	0	0.00
24/12/2021	R248 On 05-May-22			Bond Future	10.75	84.0227	84.2697	84.0227	2,035.00
24/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7952	8	8	8	0.00
24/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7846	8	8	8	0.00
24/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7899	8	8	8	0.00
24/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	791	1	1	1	0.00
24/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	772	1	1	1	0.00
24/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	781	1	1	1	0.00
24/12/2021	R248 On 04-August-22			Bond Future	10.92	84.9980	85.2478	84.9980	0.00
24/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3856	4	4	4	0.00
24/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3779	4	4	4	0.00
24/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3817	4	4	4	0.00
24/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3326	3	3	3	0.00
24/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3358	3	3	3	0.00
24/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3293	3	3	3	0.00
24/12/2021	R248 On 03-November-22			Bond Future	11.09	81.6871	81.9399	81.6871	0.00
24/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4919	5	5	5	0.00
24/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4958	5	5	5	0.00
24/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4997	5	5	5	0.00
24/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3450	4	3	4	0.00
24/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3421	4	3	4	0.00
24/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3392	4	3	4	0.00