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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	2025 On 03-February-22			Bond Future	155.02	155.0939	155.0222	155.0939	2,190.00
18/01/2022	2025 On 05-May-22			Bond Future	156.99	157.0317	156.9855	157.0317	3,829.00
18/01/2022	2025 On 04-August-22			Bond Future	157.46	157.4820	157.4618	157.4820	161.00
18/01/2022	2025 On 03-November-22			Bond Future	159.53	159.5803	159.5285	159.5803	0.00
18/01/2022	2029 On 03-February-22			Bond Future	113.48	113.9324	113.4839	113.9324	2,244.00
18/01/2022	2029 On 05-May-22			Bond Future	113.72	114.1546	113.7199	114.1546	2,391.00
18/01/2022	2029 On 04-August-22			Bond Future	115.23	115.6553	115.2341	115.6553	1,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2022	2029 On 03-November-22			Bond Future	115.52	115.9711	115.5217	115.9711	0.00
18/01/2022	2030 On 03-February-22			Bond Future	9.47	92.2629	9.4712	92.2629	71,094.00
18/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	7	0	7	0	0.00
18/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2297	2	2297	2	0.00
18/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	6852	7	6852	7	0.00
18/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1069	1	1069	1	1,000.00
18/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	1767	2	1767	2	0.00
18/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	593	1	593	1	0.00
18/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	569	1	569	1	0.00
18/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
18/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	11	0	11	0	1,000.00
18/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	1852	2	1852	2	950.00
18/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	618	1	618	1	0.00
18/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	499	1	499	1	0.00
18/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	90	0	90	0	0.00
18/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	396	0	396	0	0.00
18/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	175	0	175	0	950.00
18/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1605	1	1605	1	0.00
18/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	1032	1	1032	1	101.00
18/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	2055	2	2055	2	0.00
18/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	872	1	872	1	0.00
18/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	729	1	729	1	0.00
18/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	156	0	156	0	0.00
18/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	93	0	93	0	8,000.00
18/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3330	3	3330	3	0.00
18/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5874	6	5874	6	0.00
18/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3599	3	3599	3	0.00
18/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	784	1	784	1	0.00
18/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	756	1	756	1	0.00
18/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	172	0	172	0	101.00
18/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	400	0	400	0	0.00
18/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
18/01/2022	2030 On 05-May-22			Bond Future	9.67	93.3929	9.6726	93.3929	46,164.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	6779	7	6779	7	0.00
18/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3351	3	3351	3	0.00
18/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	283	0	283	0	200.00
18/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	351	0	351	0	1,800.00
18/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	993	1	993	1	0.00
18/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	12	0	12	0	200.00
18/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3388	4	3388	4	0.00
18/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3424	4	3424	4	0.00
18/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2527	3	2527	3	0.00
18/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	45	0	45	0	1,800.00
18/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	115	0	115	0	1,073.00
18/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	8214	8	8214	8	0.00
18/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4771	5	4771	5	0.00
18/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4412	4	4412	4	0.00
18/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	763	1	763	1	0.00
18/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	775	1	775	1	200.00
18/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10523	10	10523	10	0.00
18/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6450	6	6450	6	0.00
18/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2639	3	2639	3	1,073.00
18/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	787	1	787	1	0.00
18/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	201	0	201	0	1,800.00
18/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1141	1	1141	1	1,073.00
18/01/2022	2030 On 04-August-22			Bond Future	9.88	90.5923	9.8842	90.5923	0.00
18/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	691	1	691	1	800.00
18/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1484	2	1484	2	0.00
18/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	185	0	185	0	800.00
18/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1504	2	1504	2	0.00
18/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1524	2	1524	2	0.00
18/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5723	6	5723	6	0.00
18/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	720	1	720	1	800.00
18/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3120	3	3120	3	0.00
18/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3149	3	3149	3	0.00
18/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8333	8	8333	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3179	3	3179	3	0.00
18/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4870	5	4870	5	0.00
18/01/2022	2030 On 03-November-22			Bond Future	10.09	91.7795	10.0939	91.7795	0.00
18/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2666	3	2666	3	0.00
18/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2642	3	2642	3	0.00
18/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2691	3	2691	3	0.00
18/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2662	3	2662	3	0.00
18/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2707	3	2707	3	0.00
18/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2685	3	2685	3	0.00
18/01/2022	2032 On 03-February-22			Bond Future	9.93	92.5585	9.9255	92.5585	86,353.00
18/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
18/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	2	0	2	0	97.00
18/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	102	0	102	0	0.00
18/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5470	6	5470	6	0.00
18/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5737	6	5737	6	0.00
18/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3010	3	3010	3	0.00
18/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3062	3	3062	3	0.00
18/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1546	2	1546	2	0.00
18/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2545	3	2545	3	0.00
18/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	674	1	674	1	900.00
18/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1139	1	1139	1	100.00
18/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	147	0	147	0	210.00
18/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	2957	3	2957	3	0.00
18/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4181	4	4181	4	0.00
18/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	2905	3	2905	3	0.00
18/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	447	1	447	1	0.00
18/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	110	0	110	0	400.00
18/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	204	0	204	0	0.00
18/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6691	7	6691	7	0.00
18/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3485	4	3485	4	0.00
18/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4127	4	4127	4	0.00
18/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	19	0	19	0	0.00
18/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	40	0	40	0	210.00

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18/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	1	0	1	0	210.00
18/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	6215	6	6215	6	0.00
18/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2163	2	2163	2	0.00
18/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1127	1	1127	1	198.00
18/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	823	1	823	1	900.00
18/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	73	0	73	0	0.00
18/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	18	0	18	0	97.00
18/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	70	0	70	0	0.00
18/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	62	0	62	0	198.00
18/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	106	0	106	0	400.00
18/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1958	2	1958	2	0.00
18/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1716	2	1716	2	0.00
18/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	473	0	473	0	0.00
18/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	303	0	303	0	97.00
18/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	66	0	66	0	0.00
18/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	3	0	3	0	400.00
18/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	4	0	4	0	900.00
18/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2215	2	2215	2	0.00
18/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4760	5	4760	5	0.00
18/01/2022	2032 On 05-May-22			Bond Future	10.12	89.5443	10.1160	89.5443	66,310.00
18/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5497	6	5497	6	0.00
18/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5407	6	5407	6	0.00
18/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	637	1	637	1	780.00
18/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2082	2	2082	2	780.00
18/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2441	3	2441	3	993.00
18/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6139	6	6139	6	0.00
18/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5226	5	5226	5	0.00
18/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5452	6	5452	6	0.00
18/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	458	0	458	0	0.00
18/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1460	1	1460	1	0.00
18/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	495	0	495	0	993.00
18/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	465	0	465	0	0.00
18/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	361	0	361	0	780.00

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18/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1720	2	1720	2	0.00
18/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3752	4	3752	4	0.00
18/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	450	0	450	0	0.00
18/01/2022	2032 On 04-August-22			Bond Future	10.31	90.7001	10.3096	90.7001	0.00
18/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7349	7	7349	7	0.00
18/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8608	9	8608	9	0.00
18/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2175	2	2175	2	0.00
18/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2203	2	2203	2	0.00
18/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2230	2	2230	2	0.00
18/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1062	1	1062	1	800.00
18/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	256	0	256	0	800.00
18/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	8074	8	8074	8	0.00
18/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4394	4	4394	4	0.00
18/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2782	3	2782	3	0.00
18/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2754	3	2754	3	0.00
18/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	443	0	443	0	0.00
18/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	604	1	604	1	800.00
18/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2726	3	2726	3	0.00
18/01/2022	2032 On 03-November-22			Bond Future	10.51	87.7400	10.5103	87.7400	0.00
18/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3351	3	3351	3	0.00
18/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2555	2	2555	2	0.00
18/01/2022	2033 On 03-February-22			Bond Future	110.40	110.5030	110.3970	110.5030	2,777.00
18/01/2022	2033 On 05-May-22			Bond Future	110.51	110.6000	110.5116	110.6000	2,900.00
18/01/2022	2033 On 04-August-22			Bond Future	111.98	112.0539	111.9831	112.0539	4,967.00
18/01/2022	2033 On 03-November-22			Bond Future	112.15	112.2404	112.1466	112.2404	0.00
18/01/2022	2037 On 03-February-22			Bond Future	10.58	84.6597	10.5818	84.6597	114,551.00
18/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5555	6	5555	6	0.00
18/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5438	5	5438	5	0.00
18/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5497	5	5497	5	0.00
18/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	8	0	8	0	0.00
18/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	9	0	9	0	0.00
18/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	9	0	9	0	0.00
18/01/2022	2037 On 05-May-22			Bond Future	10.76	85.6967	10.7632	85.6967	66,669.00

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18/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6900	7	6900	7	0.00
18/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6799	7	6799	7	0.00
18/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6849	7	6849	7	0.00
18/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	409	0	409	0	0.00
18/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	421	0	421	0	0.00
18/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	415	0	415	0	0.00
18/01/2022	2037 On 04-August-22			Bond Future	10.95	82.5465	10.9513	82.5465	0.00
18/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2679	3	2679	3	0.00
18/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3717	4	3717	4	1,050.00
18/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4527	4	4527	4	0.00
18/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	751	1	751	1	50.00
18/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6832	7	6832	7	0.00
18/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2615	3	2615	3	0.00
18/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2647	3	2647	3	0.00
18/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	2998	3	2998	3	0.00
18/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	943	1	943	1	1,050.00
18/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	2937	3	2937	3	0.00
18/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6316	6	6316	6	0.00
18/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	2968	3	2968	3	50.00
18/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1682	2	1682	2	50.00
18/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2129	2	2129	2	0.00
18/01/2022	2037 On 03-November-22			Bond Future	11.13	83.6284	11.1334	83.6284	0.00
18/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3865	4	3865	4	0.00
18/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3933	4	3933	4	0.00
18/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3898	4	3898	4	0.00
18/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	2836	3	2836	3	0.00
18/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	2862	3	2862	3	0.00
18/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	2811	3	2811	3	0.00
18/01/2022	2038 On 03-February-22			Bond Future	124.39	124.7139	124.3948	124.7139	3,778.00
18/01/2022	2038 On 05-May-22			Bond Future	125.97	126.2721	125.9703	126.2721	2,982.00
18/01/2022	2038 On 04-August-22			Bond Future	125.83	126.1164	125.8318	126.1164	2,669.00
18/01/2022	2038 On 03-November-22			Bond Future	127.48	127.7970	127.4836	127.7970	0.00
18/01/2022	2040 On 03-February-22			Bond Future	10.66	86.9731	10.6604	86.9731	78,149.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	667	1	667	1	2,000.00
18/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	6110	6	6110	6	0.00
18/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	6173	6	6173	6	0.00
18/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	6236	6	6236	6	0.00
18/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	6	0	6	0	0.00
18/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	6	0	6	0	0.00
18/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	5	0	5	0	0.00
18/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1098	1	1098	1	0.00
18/01/2022	2040 On 05-May-22			Bond Future	10.83	88.0385	10.8348	88.0385	33,142.00
18/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	7366	7	7366	7	0.00
18/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	7420	7	7420	7	0.00
18/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	193	0	193	0	1,200.00
18/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	13440	13	13440	13	0.00
18/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	7474	7	7474	7	0.00
18/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1434	1	1434	1	1,200.00
18/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3300	3	3300	3	0.00
18/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	446	0	446	0	0.00
18/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	79	0	79	0	1,200.00
18/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	453	0	453	0	0.00
18/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	7697	8	7697	8	0.00
18/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	460	0	460	0	0.00
18/01/2022	2040 On 04-August-22			Bond Future	11.02	84.6681	11.0155	84.6681	0.00
18/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	8474	8	8474	8	0.00
18/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	3087	3	3087	3	0.00
18/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	322	0	322	0	460.00
18/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	2008	2	2008	2	460.00
18/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	3123	3	3123	3	0.00
18/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	3158	3	3158	3	0.00
18/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	2926	3	2926	3	0.00
18/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	9972	10	9972	10	0.00
18/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	811	1	811	1	460.00
18/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	2958	3	2958	3	0.00
18/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4178	4	4178	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
18/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	2989	3	2989	3	0.00
18/01/2022	2040 On 03-November-22			Bond Future	11.19	85.7780	11.1897	85.7780	0.00
18/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4355	4	4355	4	0.00
18/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4280	4	4280	4	0.00
18/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4317	4	4317	4	0.00
18/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	2925	3	2925	3	0.00
18/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	2979	3	2979	3	0.00
18/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	2952	3	2952	3	0.00
18/01/2022	2044 On 03-February-22			Bond Future	10.70	83.8042	10.6986	83.8042	35,610.00
18/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	6208	6	6208	6	0.00
18/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	6081	6	6081	6	0.00
18/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	6144	6	6144	6	0.00
18/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	7	0	7	0	0.00
18/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	7	0	7	0	0.00
18/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	6	0	6	0	0.00
18/01/2022	2044 On 05-May-22			Bond Future	10.86	84.8422	10.8641	84.8422	34,542.00
18/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7467	7	7467	7	0.00
18/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	7359	7	7359	7	0.00
18/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	7413	7	7413	7	0.00
18/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	471	0	471	0	0.00
18/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	478	0	478	0	0.00
18/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	464	0	464	0	0.00
18/01/2022	2044 On 04-August-22			Bond Future	11.04	81.5672	11.0351	81.5672	0.00
18/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3305	3	3305	3	0.00
18/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	3231	3	3231	3	0.00
18/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	3268	3	3268	3	0.00
18/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	2891	3	2891	3	0.00
18/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	2923	3	2923	3	0.00
18/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	2860	3	2860	3	0.00
18/01/2022	2044 On 03-November-22			Bond Future	11.20	82.6468	11.1997	82.6468	0.00
18/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	4291	4	4291	4	0.00
18/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4329	4	4329	4	0.00
18/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4367	4	4367	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
18/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	2973	3	2973	3	0.00
18/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3001	3	3001	3	0.00
18/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3029	3	3029	3	0.00
18/01/2022	2046 On 03-February-22			Bond Future	114.31	114.3050	114.3059	114.3050	9,876.00
18/01/2022	2046 On 05-May-22			Bond Future	113.87	113.8457	113.8662	113.8457	14,004.00
18/01/2022	2046 On 04-August-22			Bond Future	115.38	115.3423	115.3824	115.3423	609.00
18/01/2022	2046 On 03-November-22			Bond Future	114.97	114.9543	114.9722	114.9543	0.00
18/01/2022	2050 On 03-February-22			Bond Future	116.01	116.3386	116.0132	116.3386	6,147.00
18/01/2022	2050 On 05-May-22			Bond Future	117.48	117.7919	117.4824	117.7919	7,479.00
18/01/2022	2050 On 04-August-22			Bond Future	117.03	117.3245	117.0307	117.3245	1,194.00
18/01/2022	2050 On 03-November-22			Bond Future	118.57	118.8880	118.5669	118.8880	0.00
18/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	AL37 On 03-February-22			Index Future	812.65	814.3230	812.6500	814.3230	0.00
18/01/2022	AL37 On 05-May-22			Index Future	822.72	824.2840	822.7240	824.2840	0.00
18/01/2022	AL37 On 04-August-22			Index Future	833.36	834.8020	833.3590	834.8020	0.00
18/01/2022	AL37 On 03-November-22			Index Future	844.22	845.8370	844.2150	845.8370	0.00
18/01/2022	AL7T On 03-February-22			Index Future	928.70	930.4090	928.7010	930.4090	0.00
18/01/2022	AL7T On 05-May-22			Index Future	940.21	941.7910	940.2140	941.7910	0.00
18/01/2022	AL7T On 04-August-22			Index Future	952.37	953.8080	952.3680	953.8080	0.00
18/01/2022	AL7T On 03-November-22			Index Future	964.77	966.4160	964.7740	966.4160	0.00
18/01/2022	ALBI On 03-February-22			Index Future	826.16	826.8370	826.1610	826.8370	188.00
18/01/2022	ALBI On 05-May-22			Index Future	836.40	836.9520	836.4030	836.9520	29.00
18/01/2022	ALBI On 04-August-22			Index Future	847.22	847.6310	847.2150	847.6310	0.00
18/01/2022	ALBI On 03-November-22			Index Future	858.25	858.8360	858.2510	858.8360	0.00
18/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2022	ES33 On 03-February-22			Bond Future	11.33	78.6762	11.3279	78.6762	263.00
18/01/2022	ES33 On 05-May-22			Bond Future	11.55	75.8805	11.5520	75.8805	87.00
18/01/2022	ES33 On 04-August-22			Bond Future	11.78	76.8784	11.7814	76.8784	0.00
18/01/2022	ES33 On 03-November-22			Bond Future	12.02	74.1237	12.0197	74.1237	0.00
18/01/2022	ES42 On 03-February-22			Bond Future	11.74	77.5714	11.7379	77.5714	3,579.00
18/01/2022	ES42 On 05-May-22			Bond Future	11.95	74.2819	11.9465	74.2819	1,190.00
18/01/2022	ES42 On 04-August-22			Bond Future	12.15	75.2592	12.1543	75.2592	0.00
18/01/2022	ES42 On 03-November-22			Bond Future	12.37	72.0039	12.3702	72.0039	0.00
18/01/2022	GOVI On 03-February-22			GOVI	815.27	815.9730	815.2730	815.9730	557.00
18/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	225330	23	225330	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	225230	23	225230	23	0.00
18/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	225130	23	225130	23	0.00
18/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 05-May-22			GOVI	825.38	825.9550	825.3800	825.9550	430.00
18/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	371500	38	371500	38	0.00
18/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	371400	38	371400	38	0.00
18/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	371300	38	371300	38	0.00
18/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 04-August-22			GOVI	836.05	836.4940	836.0490	836.4940	0.00
18/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	167890	17	167890	17	0.00
18/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	167790	17	167790	17	0.00
18/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	167690	17	167690	17	0.00
18/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 03-November-22			GOVI	846.94	847.5520	846.9400	847.5520	0.00
18/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	265100	27	265100	27	0.00
18/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	265300	27	265300	27	0.00
18/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	265200	27	265200	27	0.00
18/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
18/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
18/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2022	IGOV On 03-February-22			Index Future	304.24	304.6310	304.2410	304.6310	374.00
18/01/2022	IGOV On 05-May-22			Index Future	308.09	308.4330	308.0880	308.4330	125.00
18/01/2022	IGOV On 04-August-22			Index Future	312.15	312.4430	312.1450	312.4430	0.00
18/01/2022	IGOV On 03-November-22			Index Future	316.29	316.6470	316.2850	316.6470	0.00
18/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
18/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
18/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.90	96.1050	3.8950	96.1050	0.00
18/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.22	95.7700	4.2200	95.7700	0.00
18/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.7050	4.2950	95.7050	0.00
18/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.67	95.3400	4.6700	95.3400	0.00
18/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.76	95.2600	4.7600	95.2600	0.00
18/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.10	94.9350	5.0950	94.9350	72.00
18/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.58	94.4900	5.5800	94.4900	0.00
18/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.12	93.9250	6.1150	93.9250	68.00
18/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.40	93.6750	6.3950	93.6750	0.00
18/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.62	93.4200	6.6200	93.4200	0.00
18/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.83	93.2300	6.8300	93.2300	75.00
18/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.00	93.0350	6.9950	93.0350	0.00
18/01/2022	R023 On 03-February-22			Bond Future	5.15	106.0864	5.1528	106.0864	15,452.00
18/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	45	0	45	0	0.00
18/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	49	0	49	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
18/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	53	0	53	0	0.00
18/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	129	0	129	0	0.00
18/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	135	0	135	0	0.00
18/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	142	0	142	0	0.00
18/01/2022	R023 On 05-May-22			Bond Future	5.21	103.4617	5.2050	103.4617	12,904.00
18/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	880	1	880	1	0.00
18/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	887	1	887	1	0.00
18/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	895	1	895	1	0.00
18/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	22	0	22	0	0.00
18/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	23	0	23	0	0.00
18/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	23	0	23	0	0.00
18/01/2022	R023 On 04-August-22			Bond Future	5.22	104.7740	5.2187	104.7740	0.00
18/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	505	0	505	0	0.00
18/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	510	0	510	0	0.00
18/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	514	0	514	0	0.00
18/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	59	0	59	0	0.00
18/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	60	0	60	0	0.00
18/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	61	0	61	0	0.00
18/01/2022	R023 On 03-November-22			Bond Future	5.09	102.2716	5.0927	102.2716	0.00
18/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	396	0	396	0	0.00
18/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	391	0	391	0	0.00
18/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	393	0	393	0	0.00
18/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	34	0	34	0	0.00
18/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	34	0	34	0	0.00
18/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	34	0	34	0	0.00
18/01/2022	R035 On 03-February-22			Bond Future	10.38	93.3692	10.3790	93.3692	61,147.00
18/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	7	0	7	0	683.00
18/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	199	0	199	0	280.00
18/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	9066	9	9066	9	0.00
18/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5911	6	5911	6	0.00
18/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5381	5	5381	5	0.00
18/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	448	0	448	0	500.00
18/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4258	4	4258	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
18/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5617	6	5617	6	0.00
18/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6263	6	6263	6	0.00
18/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5263	5	5263	5	0.00
18/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5322	5	5322	5	0.00
18/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	53	0	53	0	200.00
18/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8222	8	8222	8	0.00
18/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4141	4	4141	4	0.00
18/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4613	5	4613	5	0.00
18/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	746	1	746	1	1,600.00
18/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1806	2	1806	2	0.00
18/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2006	2	2006	2	0.00
18/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	715	1	715	1	0.00
18/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	495	1	495	1	200.00
18/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1276	1	1276	1	0.00
18/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	970	1	970	1	500.00
18/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1361	1	1361	1	0.00
18/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	318	0	318	0	200.00
18/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	936	1	936	1	0.00
18/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	32	0	32	0	1,600.00
18/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
18/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3119	3	3119	3	0.00
18/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	11	0	11	0	0.00
18/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	11	0	11	0	0.00
18/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	4	0	4	0	683.00
18/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	8	0	8	0	200.00
18/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	6	0	6	0	500.00
18/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	22	0	22	0	200.00
18/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	263	0	263	0	683.00
18/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	10	0	10	0	0.00
18/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	36	0	36	0	280.00
18/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
18/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2045	2	2045	2	0.00
18/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4596	5	4596	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
18/01/2022	R035 On 05-May-22			Bond Future	10.56	90.0121	10.5647	90.0121	57,127.00
18/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	6926	7	6926	7	0.00
18/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	11961	12	11961	12	0.00
18/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3058	3	3058	3	0.00
18/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6825	7	6825	7	0.00
18/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6876	7	6876	7	0.00
18/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2674	3	2674	3	1,200.00
18/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1696	2	1696	2	0.00
18/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	412	0	412	0	0.00
18/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	418	0	418	0	0.00
18/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1458	1	1458	1	1,200.00
18/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	83	0	83	0	1,200.00
18/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	405	0	405	0	0.00
18/01/2022	R035 On 04-August-22			Bond Future	10.76	91.1335	10.7588	91.1335	0.00
18/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4119	4	4119	4	0.00
18/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8784	9	8784	9	0.00
18/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2097	2	2097	2	400.00
18/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2738	3	2738	3	0.00
18/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2673	3	2673	3	0.00
18/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2705	3	2705	3	0.00
18/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	656	1	656	1	100.00
18/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	364	0	364	0	400.00
18/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2422	2	2422	2	0.00
18/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3159	3	3159	3	100.00
18/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8441	8	8441	8	0.00
18/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6599	7	6599	7	0.00
18/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3525	4	3525	4	0.00
18/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	2883	3	2883	3	0.00
18/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	2913	3	2913	3	0.00
18/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	1870	2	1870	2	100.00
18/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2854	3	2854	3	0.00
18/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	609	1	609	1	400.00
18/01/2022	R035 On 03-November-22			Bond Future	10.95	87.8678	10.9489	87.8678	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
18/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	3919	4	3919	4	0.00
18/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	3885	4	3885	4	0.00
18/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	3953	4	3953	4	0.00
18/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2757	3	2757	3	0.00
18/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2807	3	2807	3	0.00
18/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2782	3	2782	3	0.00
18/01/2022	R186 On 03-February-22			Bond Future	7.86	112.1696	7.8569	112.1696	46,533.00
18/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	9	0	9	0	0.00
18/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	10	0	10	0	0.00
18/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	11	0	11	0	0.00
18/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2403	2	2403	2	0.00
18/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2446	2	2446	2	0.00
18/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2489	2	2489	2	0.00
18/01/2022	R186 On 05-May-22			Bond Future	8.05	113.6566	8.0524	113.6566	43,765.00
18/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2788	3	2788	3	0.00
18/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3753	4	3753	4	0.00
18/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	1860	2	1860	2	0.00
18/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	1963	2	1963	2	454.00
18/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	934	1	934	1	435.00
18/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	1835	2	1835	2	0.00
18/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	52	0	52	0	3,600.00
18/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4574	5	4574	5	0.00
18/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	1886	2	1886	2	0.00
18/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1454	2	1454	2	454.00
18/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	221	0	221	0	435.00
18/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	386	0	386	0	3,600.00
18/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2711	2	2711	2	0.00
18/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3374	3	3374	3	0.00
18/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1103	1	1103	1	0.00
18/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	819	1	819	1	0.00
18/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	167	0	167	0	454.00
18/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5520	5	5520	5	0.00
18/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	848	1	848	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
18/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1627	1	1627	1	0.00
18/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	778	1	778	1	0.00
18/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	833	1	833	1	0.00
18/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	265	0	265	0	454.00
18/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	463	0	463	0	4,035.00
18/01/2022	R186 On 04-August-22			Bond Future	8.26	109.9535	8.2563	109.9535	0.00
18/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1472	2	1472	2	0.00
18/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1453	2	1453	2	0.00
18/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	161	0	161	0	3,600.00
18/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1490	2	1490	2	0.00
18/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1157	1	1157	1	3,600.00
18/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	5887	6	5887	6	0.00
18/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	309	0	309	0	3,600.00
18/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1894	2	1894	2	0.00
18/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	5209	5	5209	5	0.00
18/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2286	2	2286	2	0.00
18/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1933	2	1933	2	0.00
18/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1913	2	1913	2	0.00
18/01/2022	R186 On 03-November-22			Bond Future	8.48	111.5120	8.4765	111.5120	0.00
18/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2147	2	2147	2	0.00
18/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2107	2	2107	2	0.00
18/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2127	2	2127	2	0.00
18/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1901	2	1901	2	0.00
18/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1917	2	1917	2	0.00
18/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1885	2	1885	2	0.00
18/01/2022	R197 On 03-February-22			Bond Future	321.69	321.7909	321.6868	321.7909	1,090.00
18/01/2022	R197 On 05-May-22			Bond Future	325.76	325.8112	325.7610	325.8112	588.00
18/01/2022	R197 On 04-August-22			Bond Future	321.72	321.7193	321.7228	321.7193	0.00
18/01/2022	R197 On 03-November-22			Bond Future	325.95	326.0069	325.9460	326.0069	0.00
18/01/2022	R202 On 03-February-22			Bond Future	240.89	240.8906	240.8922	240.8906	6,620.00
18/01/2022	R202 On 05-May-22			Bond Future	243.94	243.9001	243.9431	243.9001	6,351.00
18/01/2022	R202 On 04-August-22			Bond Future	242.74	242.6580	242.7424	242.6580	91.00
18/01/2022	R202 On 03-November-22			Bond Future	245.93	245.8914	245.9285	245.8914	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
18/01/2022	R209 On 03-February-22			Bond Future	10.37	72.0938	10.3650	72.0938	15,362.00
18/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3730	4	3730	4	0.00
18/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3627	4	3627	4	0.00
18/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3678	4	3678	4	0.00
18/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	26	0	26	0	0.00
18/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	28	0	28	0	0.00
18/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	25	0	25	0	0.00
18/01/2022	R209 On 05-May-22			Bond Future	10.53	69.8345	10.5298	69.8345	10,918.00
18/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7730	8	7730	8	0.00
18/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5304	5	5304	5	0.00
18/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5217	5	5217	5	0.00
18/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5261	5	5261	5	0.00
18/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	295	0	295	0	8,525.00
18/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1098	1	1098	1	0.00
18/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2529	3	2529	3	0.00
18/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1317	1	1317	1	3,050.00
18/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2682	3	2682	3	9,000.00
18/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	4839	5	4839	5	0.00
18/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	440	0	440	0	0.00
18/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	447	0	447	0	0.00
18/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	434	0	434	0	0.00
18/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	179	0	179	0	12,050.00
18/01/2022	R209 On 04-August-22			Bond Future	10.70	70.7359	10.6956	70.7359	0.00
18/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2119	2	2119	2	0.00
18/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2065	2	2065	2	0.00
18/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2092	2	2092	2	0.00
18/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2726	3	2726	3	0.00
18/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2754	3	2754	3	0.00
18/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2698	3	2698	3	0.00
18/01/2022	R209 On 03-November-22			Bond Future	10.87	68.5199	10.8650	68.5199	0.00
18/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3317	3	3317	3	0.00
18/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3346	3	3346	3	0.00
18/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3376	3	3376	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
18/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2506	2	2506	2	0.00
18/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2529	3	2529	3	0.00
18/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2552	3	2552	3	0.00
18/01/2022	R210 On 03-February-22			Bond Future	213.59	214.0715	213.5870	214.0715	1,126.00
18/01/2022	R210 On 05-May-22			Bond Future	213.43	213.8849	213.4307	213.8849	1,038.00
18/01/2022	R210 On 04-August-22			Bond Future	216.27	216.6966	216.2727	216.6966	266.00
18/01/2022	R210 On 03-November-22			Bond Future	216.19	216.6657	216.1937	216.6657	0.00
18/01/2022	R213 On 03-February-22			Bond Future	9.73	87.0177	9.7349	87.0177	20,265.00
18/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	15	0	15	0	220.00
18/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	2730	3	2730	3	0.00
18/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4427	5	4427	5	0.00
18/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2263	2	2263	2	0.00
18/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2355	2	2355	2	0.00
18/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1444	2	1444	2	0.00
18/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1484	2	1484	2	0.00
18/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	27	0	27	0	430.00
18/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	338	0	338	0	0.00
18/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	753	1	753	1	0.00
18/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	102.00
18/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
18/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	4768	5	4768	5	0.00
18/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1606	2	1606	2	0.00
18/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1524	2	1524	2	0.00
18/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	240	0	240	0	0.00
18/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2808	3	2808	3	0.00
18/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1162	1	1162	1	200.00
18/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	218	0	218	0	430.00
18/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	4	0	4	0	220.00
18/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	6116	6	6116	6	0.00
18/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	5139	5	5139	5	0.00
18/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	7	0	7	0	430.00
18/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	620	1	620	1	102.00
18/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	252	0	252	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
18/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	264	0	264	0	0.00
18/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	93	0	93	0	220.00
18/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	104	0	104	0	200.00
18/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	61	0	61	0	102.00
18/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	3183	3	3183	3	0.00
18/01/2022	R213 On 05-May-22			Bond Future	9.92	84.5316	9.9248	84.5316	10,062.00
18/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4195	4	4195	4	0.00
18/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4155	4	4155	4	0.00
18/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4116	4	4116	4	0.00
18/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	576	1	576	1	0.00
18/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	585	1	585	1	0.00
18/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	594	1	594	1	0.00
18/01/2022	R213 On 04-August-22			Bond Future	10.12	85.5868	10.1244	85.5868	0.00
18/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1736	2	1736	2	0.00
18/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1691	2	1691	2	0.00
18/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1714	2	1714	2	0.00
18/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2863	3	2863	3	0.00
18/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2919	3	2919	3	0.00
18/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2891	3	2891	3	0.00
18/01/2022	R213 On 03-November-22			Bond Future	10.32	83.1923	10.3225	83.1923	0.00
18/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	2893	3	2893	3	0.00
18/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	2841	3	2841	3	0.00
18/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	2867	3	2867	3	0.00
18/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2542	2	2542	2	0.00
18/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2564	3	2564	3	0.00
18/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2520	2	2520	2	0.00
18/01/2022	R214 On 03-February-22			Bond Future	10.66	69.2236	10.6585	69.2236	17,148.00
18/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	4130	4	4130	4	0.00
18/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	4182	4	4182	4	0.00
18/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	4235	4	4235	4	0.00
18/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	20	0	20	0	0.00
18/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	19	0	19	0	0.00
18/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	18	0	18	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
18/01/2022	R214 On 05-May-22			Bond Future	10.82	66.7745	10.8178	66.7745	8,445.00
18/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5419	5	5419	5	0.00
18/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5463	5	5463	5	0.00
18/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5507	5	5507	5	0.00
18/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	460	0	460	0	0.00
18/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	467	0	467	0	0.00
18/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	454	0	454	0	0.00
18/01/2022	R214 On 04-August-22			Bond Future	10.98	67.6059	10.9827	67.6059	0.00
18/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2466	2	2466	2	0.00
18/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2495	2	2495	2	0.00
18/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2525	3	2525	3	0.00
18/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2511	3	2511	3	0.00
18/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2484	3	2484	3	0.00
18/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2537	3	2537	3	0.00
18/01/2022	R214 On 03-November-22			Bond Future	11.14	65.2260	11.1427	65.2260	0.00
18/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3569	4	3569	4	0.00
18/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3600	4	3600	4	0.00
18/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3538	4	3538	4	0.00
18/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2420	2	2420	2	0.00
18/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2443	2	2443	2	0.00
18/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2466	2	2466	2	0.00
18/01/2022	R248 On 03-February-22			Bond Future	10.65	87.2030	10.6482	87.2030	165,008.00
18/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	58	0	58	0	900.00
18/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	5930	6	5930	6	0.00
18/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1148	1	1148	1	0.00
18/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	128	0	128	0	1,300.00
18/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2754	3	2754	3	1,400.00
18/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	9	0	9	0	0.00
18/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	5800	6	5800	6	0.00
18/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5865	6	5865	6	0.00
18/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	1	0	1	0	0.00
18/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	258	0	258	0	100.00
18/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	466	0	466	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
18/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	2161	2	2161	2	900.00
18/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	310	0	310	0	0.00
18/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	1590	2	1590	2	0.00
18/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	6805	7	6805	7	0.00
18/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	12	0	12	0	0.00
18/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	3539	4	3539	4	0.00
18/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	5125	5	5125	5	0.00
18/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	188	0	188	0	0.00
18/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	2811	3	2811	3	0.00
18/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	2155	2	2155	2	0.00
18/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	761	1	761	1	0.00
18/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	14	0	14	0	0.00
18/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	13	0	13	0	0.00
18/01/2022	R248 On 05-May-22			Bond Future	10.81	83.8411	10.8057	83.8411	38,702.00
18/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	7302	7	7302	7	0.00
18/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	7192	7	7192	7	0.00
18/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	7247	7	7247	7	0.00
18/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	512	1	512	1	0.00
18/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	496	1	496	1	0.00
18/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	504	1	504	1	0.00
18/01/2022	R248 On 04-August-22			Bond Future	10.97	84.8915	10.9691	84.8915	0.00
18/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	3219	3	3219	3	0.00
18/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	3142	3	3142	3	0.00
18/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	3180	3	3180	3	0.00
18/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3032	3	3032	3	0.00
18/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3065	3	3065	3	0.00
18/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	2999	3	2999	3	0.00
18/01/2022	R248 On 03-November-22			Bond Future	11.13	81.6122	11.1275	81.6122	0.00
18/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4357	4	4357	4	0.00
18/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4396	4	4396	4	0.00
18/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4435	4	4435	4	0.00
18/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3175	3	3175	3	0.00
18/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3146	3	3146	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
18/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3118	3	3118	3	0.00
