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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
21/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	2025 On 03-February-22			Bond Future	154.89	154.9045	154.8865	154.9045	2,190.00
21/01/2022	2025 On 05-May-22			Bond Future	156.84	156.8601	156.8402	156.8601	4,929.00
21/01/2022	2025 On 04-August-22			Bond Future	157.31	157.3305	157.3101	157.3305	161.00
21/01/2022	2025 On 03-November-22			Bond Future	159.37	159.3952	159.3743	159.3952	0.00
21/01/2022	2029 On 03-February-22			Bond Future	113.51	113.2849	113.5138	113.2849	2,244.00
21/01/2022	2029 On 05-May-22			Bond Future	113.74	113.5092	113.7398	113.5092	2,391.00
21/01/2022	2029 On 04-August-22			Bond Future	115.25	115.0194	115.2528	115.0194	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
21/01/2022	2029 On 03-November-22			Bond Future	115.54	115.3017	115.5380	115.3017	0.00
21/01/2022	2030 On 03-February-22			Bond Future	9.24	92.9311	9.2435	92.9311	71,004.00
21/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	29	0	29	0	0.00
21/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	3414	3	3414	3	0.00
21/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	8051	8	8051	8	0.00
21/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1955	2	1955	2	1,000.00
21/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	2819	3	2819	3	0.00
21/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	1260	1	1260	1	0.00
21/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	1220	1	1220	1	0.00
21/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
21/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	45	0	45	0	1,000.00
21/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2918	3	2918	3	950.00
21/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	1300	1	1300	1	0.00
21/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	1105	1	1105	1	0.00
21/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	278	0	278	0	0.00
21/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	923	1	923	1	0.00
21/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	481	0	481	0	950.00
21/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	712	1	712	1	0.00
21/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	360	1	360	1	101.00
21/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1044	1	1044	1	0.00
21/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	278	0	278	0	0.00
21/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	212	0	212	0	0.00
21/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	22	0	22	0	0.00
21/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	11	0	11	0	8,000.00
21/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	2165	2	2165	2	0.00
21/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	4676	5	4676	5	0.00
21/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	2422	3	2422	3	0.00
21/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	237	0	237	0	0.00
21/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	224	0	224	0	0.00
21/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	26	0	26	0	101.00
21/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	86	0	86	0	0.00
21/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
21/01/2022	2030 On 05-May-22			Bond Future	9.44	94.0813	9.4350	94.0813	46,201.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	7898	8	7898	8	0.00
21/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	4262	4	4262	4	0.00
21/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	484	0	484	0	200.00
21/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	587	1	587	1	1,800.00
21/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1470	1	1470	1	0.00
21/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	25	0	25	0	200.00
21/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	4302	4	4302	4	0.00
21/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	4342	4	4342	4	0.00
21/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	3333	3	3333	3	0.00
21/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	89	0	89	0	1,800.00
21/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	214	0	214	0	1,073.00
21/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	7049	7	7049	7	0.00
21/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	3763	4	3763	4	0.00
21/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	3438	4	3438	4	0.00
21/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	472	1	472	1	0.00
21/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	481	1	481	1	200.00
21/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	9328	10	9328	10	0.00
21/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	5339	6	5339	6	0.00
21/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	1908	2	1908	2	1,073.00
21/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	489	1	489	1	0.00
21/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	111	0	111	0	1,800.00
21/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	738	1	738	1	1,073.00
21/01/2022	2030 On 04-August-22			Bond Future	9.64	91.3042	9.6350	91.3042	0.00
21/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	1009	1	1009	1	800.00
21/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	2005	2	2005	2	0.00
21/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	300	0	300	0	800.00
21/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	2029	2	2029	2	0.00
21/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	2054	2	2054	2	0.00
21/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	6725	6	6725	6	0.00
21/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	500	1	500	1	800.00
21/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	2426	3	2426	3	0.00
21/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	2451	3	2451	3	0.00
21/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	7224	8	7224	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
21/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	2477	3	2477	3	0.00
21/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	3965	4	3965	4	0.00
21/01/2022	2030 On 03-November-22			Bond Future	9.83	92.4815	9.8327	92.4815	0.00
21/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	3372	3	3372	3	0.00
21/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	3344	3	3344	3	0.00
21/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	3400	3	3400	3	0.00
21/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2133	2	2133	2	0.00
21/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2171	2	2171	2	0.00
21/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2152	2	2152	2	0.00
21/01/2022	2032 On 03-February-22			Bond Future	9.71	93.4215	9.7080	93.4215	86,353.00
21/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
21/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	8	0	8	0	97.00
21/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	308	0	308	0	0.00
21/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	6752	6	6752	6	0.00
21/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	7020	7	7020	7	0.00
21/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	4236	4	4236	4	0.00
21/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	4292	4	4292	4	0.00
21/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	2589	2	2589	2	0.00
21/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	3738	3	3738	3	0.00
21/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	1392	1	1392	1	900.00
21/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	2065	2	2065	2	100.00
21/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	416	0	416	0	210.00
21/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	4181	4	4181	4	0.00
21/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	5449	5	5449	5	0.00
21/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	4126	4	4126	4	0.00
21/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	1014	1	1014	1	0.00
21/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	328	0	328	0	400.00
21/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	544	0	544	0	0.00
21/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	7976	8	7976	8	0.00
21/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	4734	4	4734	4	0.00
21/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	5394	5	5394	5	0.00
21/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	4	0	4	0	210.00

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21/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	0	0	0	0	210.00
21/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	4930	5	4930	5	0.00
21/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	1096	1	1096	1	0.00
21/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	408	1	408	1	198.00
21/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	256	0	256	0	900.00
21/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	9	0	9	0	0.00
21/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	1	0	1	0	97.00
21/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	8	0	8	0	0.00
21/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	7	0	7	0	198.00
21/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	15	0	15	0	400.00
21/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	942	1	942	1	0.00
21/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	771	1	771	1	0.00
21/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	114	0	114	0	0.00
21/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	61	0	61	0	97.00
21/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	8	0	8	0	0.00
21/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	0	0	0	0	400.00
21/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	900.00
21/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	1136	1	1136	1	0.00
21/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	3481	4	3481	4	0.00
21/01/2022	2032 On 05-May-22			Bond Future	9.89	90.4300	9.8900	90.4300	66,827.00
21/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	6653	6	6653	6	0.00
21/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	6558	6	6558	6	0.00
21/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	1078	1	1078	1	780.00
21/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2883	3	2883	3	780.00
21/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	3305	3	3305	3	993.00
21/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	7318	7	7318	7	0.00
21/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	6369	6	6369	6	0.00
21/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	6605	6	6605	6	0.00
21/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	315	0	315	0	0.00
21/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1028	1	1028	1	0.00
21/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	342	0	342	0	993.00
21/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	320	0	320	0	0.00
21/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	244	0	244	0	780.00

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21/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1224	1	1224	1	0.00
21/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	2898	3	2898	3	0.00
21/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	310	0	310	0	0.00
21/01/2022	2032 On 04-August-22			Bond Future	10.07	91.6115	10.0740	91.6115	0.00
21/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	8526	8	8526	8	0.00
21/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2902	3	2902	3	0.00
21/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2934	3	2934	3	0.00
21/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	9821	10	9821	10	0.00
21/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2966	3	2966	3	0.00
21/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1575	1	1575	1	800.00
21/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	409	0	409	0	800.00
21/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	6916	7	6916	7	0.00
21/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	3596	4	3596	4	0.00
21/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2198	2	2198	2	0.00
21/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2174	2	2174	2	0.00
21/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	344	0	344	0	0.00
21/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	469	1	469	1	800.00
21/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2150	2	2150	2	0.00
21/01/2022	2032 On 03-November-22			Bond Future	10.26	88.6447	10.2645	88.6447	0.00
21/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	4190	4	4190	4	0.00
21/01/2022	2032 On 03-November-22	9.31	Call	Bond Future	906	0	906	0	180.00
21/01/2022	2032 On 03-November-22	10.56	Call	Bond Future	3860	0	3860	0	0.00
21/01/2022	2032 On 03-November-22	10.16	Call	Bond Future	2666	0	2666	0	0.00
21/01/2022	2032 On 03-November-22	10.16	Put	Bond Future	3239	0	3239	0	180.00
21/01/2022	2032 On 03-November-22	10.56	Put	Bond Future	2267	0	2267	0	180.00
21/01/2022	2032 On 03-November-22	9.31	Put	Bond Future	6327	0	6327	0	0.00
21/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2066	2	2066	2	0.00
21/01/2022	2033 On 03-February-22			Bond Future	110.22	109.9998	110.2187	109.9998	2,777.00
21/01/2022	2033 On 05-May-22			Bond Future	110.33	110.1048	110.3254	110.1048	2,900.00
21/01/2022	2033 On 04-August-22			Bond Future	111.79	111.5696	111.7928	111.5696	4,967.00
21/01/2022	2033 On 03-November-22			Bond Future	111.95	111.7255	111.9515	111.7255	0.00
21/01/2022	2037 On 03-February-22			Bond Future	10.37	85.8632	10.3707	85.8632	110,943.00
21/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	6952	7	6952	7	0.00

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21/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	6834	7	6834	7	0.00
21/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	6893	7	6893	7	0.00
21/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2037 On 05-May-22			Bond Future	10.54	86.9259	10.5445	86.9259	70,333.00
21/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	8193	8	8193	8	0.00
21/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	8088	8	8088	8	0.00
21/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	8140	8	8140	8	0.00
21/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	284	0	284	0	0.00
21/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	294	0	294	0	0.00
21/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	289	0	289	0	0.00
21/01/2022	2037 On 04-August-22			Bond Future	10.72	83.8051	10.7240	83.8051	0.00
21/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	3514	3	3514	3	0.00
21/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	4687	5	4687	5	1,050.00
21/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	5593	5	5593	5	0.00
21/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	1128	1	1128	1	50.00
21/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	8067	8	8067	8	0.00
21/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	3440	3	3440	3	0.00
21/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	3477	3	3477	3	0.00
21/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	2389	3	2389	3	0.00
21/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	743	1	743	1	1,050.00
21/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	2337	2	2337	2	0.00
21/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	5258	5	5258	5	0.00
21/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	2363	2	2363	2	50.00
21/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1314	1	1314	1	50.00
21/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	1664	2	1664	2	0.00
21/01/2022	2037 On 03-November-22			Bond Future	10.90	84.8858	10.8973	84.8858	0.00
21/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	4792	5	4792	5	0.00
21/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	4867	5	4867	5	0.00
21/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	4829	5	4829	5	0.00
21/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	2314	2	2314	2	0.00
21/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	2336	2	2336	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
21/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	2293	2	2293	2	0.00
21/01/2022	2038 On 03-February-22			Bond Future	124.59	124.2664	124.5948	124.2664	3,778.00
21/01/2022	2038 On 05-May-22			Bond Future	126.17	125.8351	126.1664	125.8351	2,982.00
21/01/2022	2038 On 04-August-22			Bond Future	126.03	125.6908	126.0262	125.6908	2,669.00
21/01/2022	2038 On 03-November-22			Bond Future	127.68	127.3403	127.6800	127.3403	0.00
21/01/2022	2040 On 03-February-22			Bond Future	10.44	88.3838	10.4446	88.3838	74,895.00
21/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	1505	1	1505	1	2,000.00
21/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	7660	7	7660	7	0.00
21/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	7723	8	7723	8	0.00
21/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	7786	8	7786	8	0.00
21/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
21/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	381	0	381	0	0.00
21/01/2022	2040 On 05-May-22			Bond Future	10.61	89.4776	10.6114	89.4776	36,110.00
21/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	8795	9	8795	9	0.00
21/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	8851	9	8851	9	0.00
21/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	365	0	365	0	1,200.00
21/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	8907	9	8907	9	0.00
21/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	14975	15	14975	15	0.00
21/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	2183	2	2183	2	1,200.00
21/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	2478	3	2478	3	0.00
21/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	44	0	44	0	1,200.00
21/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	314	0	314	0	0.00
21/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	309	0	309	0	0.00
21/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	6300	6	6300	6	0.00
21/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	319	0	319	0	0.00
21/01/2022	2040 On 04-August-22			Bond Future	10.78	86.1399	10.7832	86.1399	0.00
21/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	9893	10	9893	10	0.00
21/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	4044	4	4044	4	0.00
21/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	514	0	514	0	460.00
21/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	2795	3	2795	3	460.00
21/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	4085	4	4085	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
21/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	4126	4	4126	4	0.00
21/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	2305	2	2305	2	0.00
21/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	8575	9	8575	9	0.00
21/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	640	1	640	1	460.00
21/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	2331	2	2331	2	0.00
21/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	3376	3	3376	3	0.00
21/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	2357	2	2357	2	0.00
21/01/2022	2040 On 03-November-22			Bond Future	10.95	87.2507	10.9487	87.2507	0.00
21/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	5416	5	5416	5	0.00
21/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	5333	5	5333	5	0.00
21/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	5374	5	5374	5	0.00
21/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	2377	2	2377	2	0.00
21/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	2422	3	2422	3	0.00
21/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	2399	2	2399	2	0.00
21/01/2022	2044 On 03-February-22			Bond Future	10.49	85.2038	10.4934	85.2038	29,833.00
21/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	7714	8	7714	8	0.00
21/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	7586	7	7586	7	0.00
21/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	7650	8	7650	8	0.00
21/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	1	0	1	0	0.00
21/01/2022	2044 On 05-May-22			Bond Future	10.65	86.2583	10.6516	86.2583	39,610.00
21/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	8861	9	8861	9	0.00
21/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	8750	9	8750	9	0.00
21/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	8805	9	8805	9	0.00
21/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	338	0	338	0	0.00
21/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	343	0	343	0	0.00
21/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	332	0	332	0	0.00
21/01/2022	2044 On 04-August-22			Bond Future	10.81	83.0036	10.8144	83.0036	0.00
21/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	4270	4	4270	4	0.00
21/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	4186	4	4186	4	0.00
21/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	4228	4	4228	4	0.00
21/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	2307	2	2307	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
21/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	2333	2	2333	2	0.00
21/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	2281	2	2281	2	0.00
21/01/2022	2044 On 03-November-22			Bond Future	10.97	84.0740	10.9707	84.0740	0.00
21/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	5319	5	5319	5	0.00
21/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	5361	5	5361	5	0.00
21/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	5403	5	5403	5	0.00
21/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	2446	2	2446	2	0.00
21/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	2469	3	2469	3	0.00
21/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	2492	3	2492	3	0.00
21/01/2022	2046 On 03-February-22			Bond Future	114.53	113.7642	114.5345	113.7642	9,876.00
21/01/2022	2046 On 05-May-22			Bond Future	114.08	113.3055	114.0843	113.3055	14,004.00
21/01/2022	2046 On 04-August-22			Bond Future	115.60	114.8132	115.6020	114.8132	609.00
21/01/2022	2046 On 03-November-22			Bond Future	115.19	114.3920	115.1908	114.3920	0.00
21/01/2022	2050 On 03-February-22			Bond Future	116.60	115.5024	116.5958	115.5024	6,147.00
21/01/2022	2050 On 05-May-22			Bond Future	118.07	116.9605	118.0665	116.9605	7,479.00
21/01/2022	2050 On 04-August-22			Bond Future	117.62	116.4960	117.6164	116.4960	1,194.00
21/01/2022	2050 On 03-November-22			Bond Future	119.16	118.0247	119.1599	118.0247	0.00
21/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	AL37 On 03-February-22			Index Future	819.30	818.1330	819.2970	818.1330	0.00
21/01/2022	AL37 On 05-May-22			Index Future	829.43	828.2580	829.4280	828.2580	0.00
21/01/2022	AL37 On 04-August-22			Index Future	840.14	838.9600	840.1430	838.9600	0.00
21/01/2022	AL37 On 03-November-22			Index Future	851.09	849.8880	851.0850	849.8880	0.00
21/01/2022	AL7T On 03-February-22			Index Future	940.71	937.8380	940.7130	937.8380	0.00
21/01/2022	AL7T On 05-May-22			Index Future	952.35	949.4440	952.3450	949.4440	0.00
21/01/2022	AL7T On 04-August-22			Index Future	964.65	961.7130	964.6480	961.7130	0.00
21/01/2022	AL7T On 03-November-22			Index Future	977.21	974.2390	977.2120	974.2390	0.00
21/01/2022	ALBI On 03-February-22			Index Future	837.03	835.2710	837.0330	835.2710	188.00
21/01/2022	ALBI On 05-May-22			Index Future	847.38	845.6080	847.3830	845.6080	29.00
21/01/2022	ALBI On 04-August-22			Index Future	858.33	856.5350	858.3300	856.5350	0.00
21/01/2022	ALBI On 03-November-22			Index Future	869.51	867.6910	869.5100	867.6910	0.00
21/01/2022	C002 On 31-March-32			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
21/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2022	ES33 On 03-February-22			Bond Future	11.12	79.5419	11.1184	79.5419	263.00
21/01/2022	ES33 On 05-May-22			Bond Future	11.33	76.7672	11.3345	76.7672	87.00
21/01/2022	ES33 On 04-August-22			Bond Future	11.55	77.7890	11.5548	77.7890	0.00
21/01/2022	ES33 On 03-November-22			Bond Future	11.78	75.0305	11.7835	75.0305	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
21/01/2022	ES42 On 03-February-22			Bond Future	11.52	78.7556	11.5248	78.7556	3,579.00
21/01/2022	ES42 On 05-May-22			Bond Future	11.72	75.4911	11.7250	75.4911	1,190.00
21/01/2022	ES42 On 04-August-22			Bond Future	11.92	76.4964	11.9237	76.4964	0.00
21/01/2022	ES42 On 03-November-22			Bond Future	12.13	73.2419	12.1297	73.2419	0.00
21/01/2022	GOVI On 03-February-22			GOVI	825.91	824.1890	825.9120	824.1890	557.00
21/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	331720	31	331720	31	0.00
21/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	331620	31	331620	31	0.00
21/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	331520	31	331520	31	0.00
21/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 05-May-22			GOVI	836.13	834.3890	836.1250	834.3890	430.00
21/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	478950	46	478950	46	0.00
21/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	478850	46	478850	46	0.00
21/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	478750	46	478750	46	0.00
21/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 04-August-22			GOVI	846.93	845.1710	846.9270	845.1710	0.00
21/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	276670	26	276670	26	0.00
21/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	276570	26	276570	26	0.00
21/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	276470	26	276470	26	0.00
21/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 03-November-22			GOVI	857.96	856.1790	857.9570	856.1790	0.00
21/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	375270	36	375270	36	0.00
21/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	375470	36	375470	36	0.00
21/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	375370	36	375370	36	0.00
21/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
21/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
21/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
21/01/2022	IGOV On 03-February-22			Index Future	304.52	303.5430	304.5150	303.5430	374.00
21/01/2022	IGOV On 05-May-22			Index Future	308.36	307.3750	308.3570	307.3750	125.00
21/01/2022	IGOV On 04-August-22			Index Future	312.42	311.4210	312.4150	311.4210	0.00
21/01/2022	IGOV On 03-November-22			Index Future	316.56	315.5510	316.5570	315.5510	0.00
21/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.8050	4.1950	95.8050	0.00
21/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7350	4.2750	95.7350	0.00
21/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.62	95.3700	4.6200	95.3700	0.00
21/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.68	95.3100	4.6800	95.3100	0.00
21/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.07	94.9450	5.0650	94.9450	72.00
21/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.16	94.8600	5.1600	94.8600	0.00
21/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	0.00
21/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.00	93.9900	6.0000	93.9900	68.00
21/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.34	93.6500	6.3400	93.6500	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
21/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.54	93.4600	6.5350	93.4600	0.00
21/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.75	93.2450	6.7450	93.2450	75.00
21/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.87	93.1100	6.8650	93.1100	0.00
21/01/2022	R023 On 03-February-22			Bond Future	5.15	106.0777	5.1450	106.0777	15,433.00
21/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	38	0	38	0	0.00
21/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	42	0	42	0	0.00
21/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	46	0	46	0	0.00
21/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	113	0	113	0	0.00
21/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	120	0	120	0	0.00
21/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	126	0	126	0	0.00
21/01/2022	R023 On 05-May-22			Bond Future	5.20	103.4664	5.2016	103.4664	12,923.00
21/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	880	1	880	1	0.00
21/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	888	1	888	1	0.00
21/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	895	1	895	1	0.00
21/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	20	0	20	0	0.00
21/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	20	0	20	0	0.00
21/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	21	0	21	0	0.00
21/01/2022	R023 On 04-August-22			Bond Future	5.22	104.7954	5.2163	104.7954	0.00
21/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	503	0	503	0	0.00
21/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	508	1	508	1	0.00
21/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	512	1	512	1	0.00
21/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	56	0	56	0	0.00
21/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	56	0	56	0	0.00
21/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	57	0	57	0	0.00
21/01/2022	R023 On 03-November-22			Bond Future	5.09	102.2719	5.0899	102.2719	0.00
21/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	397	0	397	0	0.00
21/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	391	0	391	0	0.00
21/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	394	0	394	0	0.00
21/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	34	0	34	0	0.00
21/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	34	0	34	0	0.00
21/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	33	0	33	0	0.00
21/01/2022	R035 On 03-February-22			Bond Future	10.18	94.4286	10.1821	94.4286	58,122.00
21/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	25	0	25	0	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	522	0	522	0	280.00
21/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	10363	10	10363	10	0.00
21/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	5529	5	5529	5	0.00
21/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	7203	7	7203	7	0.00
21/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	6670	6	6670	6	0.00
21/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	990	1	990	1	500.00
21/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	7557	7	7557	7	0.00
21/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	9519	9	9519	9	0.00
21/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	6907	7	6907	7	0.00
21/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	171	0	171	0	200.00
21/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	6550	6	6550	6	0.00
21/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	6610	6	6610	6	0.00
21/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	5408	5	5408	5	0.00
21/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	5891	6	5891	6	0.00
21/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	1471	1	1471	1	1,600.00
21/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	2876	3	2876	3	0.00
21/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	3111	3	3111	3	0.00
21/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	1070	1	1070	1	200.00
21/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	1423	1	1423	1	0.00
21/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	381	0	381	0	500.00
21/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	554	1	554	1	0.00
21/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	605	1	605	1	0.00
21/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	90	0	90	0	200.00
21/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	363	0	363	0	0.00
21/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	5	0	5	0	1,600.00
21/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	1	0	1	0	0.00
21/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	1	0	1	0	0.00
21/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	1939	2	1939	2	0.00
21/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	1	0	1	0	200.00
21/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	1	0	1	0	500.00
21/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
21/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	683.00
21/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	1	0	1	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
21/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	6	0	6	0	280.00
21/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	3	0	3	0	200.00
21/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	72	0	72	0	683.00
21/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
21/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	1071	1	1071	1	0.00
21/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	3316	3	3316	3	0.00
21/01/2022	R035 On 05-May-22			Bond Future	10.36	91.0965	10.3607	91.0965	59,716.00
21/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	8119	8	8119	8	0.00
21/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3973	4	3973	4	0.00
21/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	13239	13	13239	13	0.00
21/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	8014	8	8014	8	0.00
21/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	8066	8	8066	8	0.00
21/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	3531	3	3531	3	1,200.00
21/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1245	1	1245	1	0.00
21/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	294	0	294	0	0.00
21/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	299	0	299	0	0.00
21/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	52	0	52	0	1,200.00
21/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1065	1	1065	1	1,200.00
21/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	289	0	289	0	0.00
21/01/2022	R035 On 04-August-22			Bond Future	10.55	92.2465	10.5464	92.2465	0.00
21/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	5066	5	5066	5	0.00
21/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	9991	10	9991	10	0.00
21/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	3515	3	3515	3	0.00
21/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2787	3	2787	3	400.00
21/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	3442	3	3442	3	0.00
21/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	3478	3	3478	3	0.00
21/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	971	1	971	1	100.00
21/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	3158	3	3158	3	0.00
21/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	546	1	546	1	400.00
21/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	7298	7	7298	7	0.00
21/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	2571	3	2571	3	100.00
21/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	5589	6	5589	6	0.00
21/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	2891	3	2891	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
21/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	2332	2	2332	2	0.00
21/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	2357	2	2357	2	0.00
21/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	1493	2	1493	2	100.00
21/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2306	2	2306	2	0.00
21/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	491	1	491	1	400.00
21/01/2022	R035 On 03-November-22			Bond Future	10.73	88.9765	10.7281	88.9765	0.00
21/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	4781	5	4781	5	0.00
21/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	4744	5	4744	5	0.00
21/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	4819	5	4819	5	0.00
21/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2281	2	2281	2	0.00
21/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2324	2	2324	2	0.00
21/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2303	2	2303	2	0.00
21/01/2022	R186 On 03-February-22			Bond Future	7.64	112.6829	7.6383	112.6829	44,555.00
21/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	38	0	38	0	0.00
21/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	42	0	42	0	0.00
21/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	46	0	46	0	0.00
21/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	1506	2	1506	2	0.00
21/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	1546	2	1546	2	0.00
21/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	1586	2	1586	2	0.00
21/01/2022	R186 On 05-May-22			Bond Future	7.82	114.0775	7.8199	114.0775	49,087.00
21/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	3552	3	3552	3	0.00
21/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	4586	4	4586	4	0.00
21/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	2504	2	2504	2	0.00
21/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2624	3	2624	3	454.00
21/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	1386	1	1386	1	435.00
21/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	92	0	92	0	3,600.00
21/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	2474	2	2474	2	0.00
21/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	5443	5	5443	5	0.00
21/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	2534	2	2534	2	0.00
21/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	2023	2	2023	2	454.00
21/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	655	1	655	1	3,600.00
21/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	408	0	408	0	435.00
21/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	2624	3	2624	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
21/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2044	2	2044	2	0.00
21/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	735	1	735	1	0.00
21/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	530	1	530	1	0.00
21/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	99	0	99	0	454.00
21/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	550	1	550	1	0.00
21/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	4623	5	4623	5	0.00
21/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1143	1	1143	1	0.00
21/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	502	1	502	1	0.00
21/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	540	1	540	1	0.00
21/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	161	0	161	0	454.00
21/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	290	0	290	0	4,035.00
21/01/2022	R186 On 04-August-22			Bond Future	8.01	110.2807	8.0073	110.2807	0.00
21/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1942	2	1942	2	0.00
21/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1919	2	1919	2	0.00
21/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	266	0	266	0	3,600.00
21/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1964	2	1964	2	0.00
21/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	6728	7	6728	7	0.00
21/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1563	1	1563	1	3,600.00
21/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	202	0	202	0	3,600.00
21/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1419	1	1419	1	0.00
21/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	4365	5	4365	5	0.00
21/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	1744	2	1744	2	0.00
21/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1451	2	1451	2	0.00
21/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1435	2	1435	2	0.00
21/01/2022	R186 On 03-November-22			Bond Future	8.21	111.7026	8.2087	111.7026	0.00
21/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2688	3	2688	3	0.00
21/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2644	3	2644	3	0.00
21/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2666	3	2666	3	0.00
21/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1480	2	1480	2	0.00
21/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1494	2	1494	2	0.00
21/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1467	2	1467	2	0.00
21/01/2022	R197 On 03-February-22			Bond Future	321.66	321.6595	321.6597	321.6595	1,090.00
21/01/2022	R197 On 05-May-22			Bond Future	325.72	325.7201	325.7171	325.7201	588.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2022	R197 On 04-August-22			Bond Future	321.65	321.6520	321.6489	321.6520	0.00
21/01/2022	R197 On 03-November-22			Bond Future	325.87	325.8733	325.8699	325.8733	0.00
21/01/2022	R202 On 03-February-22			Bond Future	241.20	240.0360	241.1974	240.0360	6,620.00
21/01/2022	R202 On 05-May-22			Bond Future	244.24	243.0663	244.2400	243.0663	6,351.00
21/01/2022	R202 On 04-August-22			Bond Future	243.03	241.8376	243.0266	241.8376	91.00
21/01/2022	R202 On 03-November-22			Bond Future	246.22	245.0113	246.2157	245.0113	0.00
21/01/2022	R209 On 03-February-22			Bond Future	10.16	73.0149	10.1593	73.0149	15,362.00
21/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	4896	5	4896	5	0.00
21/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	4791	5	4791	5	0.00
21/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	4843	5	4843	5	0.00
21/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	4	0	4	0	0.00
21/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	4	0	4	0	0.00
21/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	4	0	4	0	0.00
21/01/2022	R209 On 05-May-22			Bond Future	10.32	70.7763	10.3173	70.7763	10,983.00
21/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	8872	9	8872	9	0.00
21/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	6376	6	6376	6	0.00
21/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	6286	6	6286	6	0.00
21/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	6331	6	6331	6	0.00
21/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	558	1	558	1	8,525.00
21/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1661	2	1661	2	0.00
21/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	3352	3	3352	3	0.00
21/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	941	1	941	1	3,050.00
21/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2047	2	2047	2	9,000.00
21/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	3903	4	3903	4	0.00
21/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	312	0	312	0	0.00
21/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	317	0	317	0	0.00
21/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	307	0	307	0	0.00
21/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	122	0	122	0	12,050.00
21/01/2022	R209 On 04-August-22			Bond Future	10.48	71.7011	10.4755	71.7011	0.00
21/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2805	3	2805	3	0.00
21/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2743	3	2743	3	0.00
21/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2774	3	2774	3	0.00
21/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2194	2	2194	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
21/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2218	2	2218	2	0.00
21/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2170	2	2170	2	0.00
21/01/2022	R209 On 03-November-22			Bond Future	10.64	69.4831	10.6370	69.4831	0.00
21/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	4097	4	4097	4	0.00
21/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	4131	4	4131	4	0.00
21/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	4164	4	4164	4	0.00
21/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2066	2	2066	2	0.00
21/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2085	2	2085	2	0.00
21/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2103	2	2103	2	0.00
21/01/2022	R210 On 03-February-22			Bond Future	213.51	213.4996	213.5078	213.4996	1,126.00
21/01/2022	R210 On 05-May-22			Bond Future	213.33	213.3224	213.3286	213.3224	1,038.00
21/01/2022	R210 On 04-August-22			Bond Future	216.17	216.1607	216.1663	216.1607	266.00
21/01/2022	R210 On 03-November-22			Bond Future	216.08	216.0748	216.0800	216.0748	0.00
21/01/2022	R213 On 03-February-22			Bond Future	9.52	87.7960	9.5175	87.7960	20,073.00
21/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	55	0	55	0	220.00
21/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	3836	4	3836	4	0.00
21/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	5580	5	5580	5	0.00
21/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	3334	3	3334	3	0.00
21/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	3434	3	3434	3	0.00
21/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	2393	2	2393	2	0.00
21/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	96	0	96	0	430.00
21/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	792	1	792	1	0.00
21/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	1473	1	1473	1	0.00
21/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	2442	2	2442	2	0.00
21/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
21/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	1	0	1	0	102.00
21/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	5924	6	5924	6	0.00
21/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	2588	2	2588	2	0.00
21/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	2490	2	2490	2	0.00
21/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	47	0	47	0	0.00
21/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	1717	2	1717	2	0.00
21/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	456	1	456	1	200.00
21/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	41	0	41	0	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	0	0	0	0	220.00
21/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	3980	4	3980	4	0.00
21/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	0	0	0	0	430.00
21/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	4956	5	4956	5	0.00
21/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	50	0	50	0	0.00
21/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	180	0	180	0	102.00
21/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	53	0	53	0	0.00
21/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	13	0	13	0	220.00
21/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	15	0	15	0	200.00
21/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	7	0	7	0	102.00
21/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	2064	2	2064	2	0.00
21/01/2022	R213 On 05-May-22			Bond Future	9.70	85.3307	9.6989	85.3307	10,177.00
21/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	5106	5	5106	5	0.00
21/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	5148	5	5148	5	0.00
21/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	5063	5	5063	5	0.00
21/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	360	0	360	0	0.00
21/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	366	0	366	0	0.00
21/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	372	0	372	0	0.00
21/01/2022	R213 On 04-August-22			Bond Future	9.89	86.4100	9.8886	86.4100	0.00
21/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	2338	2	2338	2	0.00
21/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	2285	2	2285	2	0.00
21/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	2312	2	2312	2	0.00
21/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2280	2	2280	2	0.00
21/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2329	2	2329	2	0.00
21/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2305	2	2305	2	0.00
21/01/2022	R213 On 03-November-22			Bond Future	10.08	84.0086	10.0764	84.0086	0.00
21/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3611	3	3611	3	0.00
21/01/2022	R213 On 03-November-22	9.98	Call	Bond Future	2474	0	2474	0	0.00
21/01/2022	R213 On 03-November-22	9.13	Call	Bond Future	873	0	873	0	200.00
21/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	3552	3	3552	3	0.00
21/01/2022	R213 On 03-November-22	10.37	Call	Bond Future	3523	0	3523	0	0.00
21/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3581	3	3581	3	0.00
21/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2057	2	2057	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
21/01/2022	R213 On 03-November-22	10.37	Put	Bond Future	2095	0	2095	0	200.00
21/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2076	2	2076	2	0.00
21/01/2022	R213 On 03-November-22	9.13	Put	Bond Future	5697	0	5697	0	0.00
21/01/2022	R213 On 03-November-22	9.98	Put	Bond Future	2949	0	2949	0	200.00
21/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2038	2	2038	2	0.00
21/01/2022	R214 On 03-February-22			Bond Future	10.45	70.3579	10.4482	70.3579	17,148.00
21/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	5373	5	5373	5	0.00
21/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	5426	5	5426	5	0.00
21/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	5479	5	5479	5	0.00
21/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	2	0	2	0	0.00
21/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	2	0	2	0	0.00
21/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	2	0	2	0	0.00
21/01/2022	R214 On 05-May-22			Bond Future	10.60	67.9317	10.6005	67.9317	8,445.00
21/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	6558	6	6558	6	0.00
21/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	6604	6	6604	6	0.00
21/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	6650	7	6650	7	0.00
21/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	328	0	328	0	0.00
21/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	333	0	333	0	0.00
21/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	323	0	323	0	0.00
21/01/2022	R214 On 04-August-22			Bond Future	10.76	68.7888	10.7575	68.7888	0.00
21/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	3237	3	3237	3	0.00
21/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	3271	3	3271	3	0.00
21/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	3305	3	3305	3	0.00
21/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	1997	2	1997	2	0.00
21/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	1975	2	1975	2	0.00
21/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2020	2	2020	2	0.00
21/01/2022	R214 On 03-November-22			Bond Future	10.91	66.4105	10.9096	66.4105	0.00
21/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	4464	4	4464	4	0.00
21/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	4429	4	4429	4	0.00
21/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	4395	4	4395	4	0.00
21/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	1979	2	1979	2	0.00
21/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	1998	2	1998	2	0.00
21/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2017	2	2017	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
21/01/2022	R248 On 03-February-22			Bond Future	10.44	88.7210	10.4379	88.7210	165,008.00
21/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	200	0	200	0	900.00
21/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	7522	7	7522	7	0.00
21/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	2199	2	2199	2	0.00
21/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	390	0	390	0	1,300.00
21/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	4200	4	4200	4	1,400.00
21/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	5	0	5	0	0.00
21/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	39	0	39	0	0.00
21/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	7390	7	7390	7	0.00
21/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	7456	7	7456	7	0.00
21/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	3513	3	3513	3	900.00
21/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	690	1	690	1	100.00
21/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	1101	1	1101	1	0.00
21/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	621	1	621	1	0.00
21/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	59	0	59	0	0.00
21/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	1	0	1	0	0.00
21/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	3552	4	3552	4	0.00
21/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	2078	2	2078	2	0.00
21/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	5206	5	5206	5	0.00
21/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	30	0	30	0	0.00
21/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	1470	2	1470	2	0.00
21/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	985	1	985	1	0.00
21/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	209	0	209	0	0.00
21/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	1	0	1	0	0.00
21/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	1	0	1	0	0.00
21/01/2022	R248 On 05-May-22			Bond Future	10.59	85.3823	10.5880	85.3823	45,748.00
21/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	8778	9	8778	9	0.00
21/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	8663	9	8663	9	0.00
21/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	8721	9	8721	9	0.00
21/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	365	0	365	0	0.00
21/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	354	0	354	0	0.00
21/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	359	0	359	0	0.00
21/01/2022	R248 On 04-August-22			Bond Future	10.74	86.4596	10.7429	86.4596	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
21/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	4232	4	4232	4	0.00
21/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	4146	4	4146	4	0.00
21/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	4189	4	4189	4	0.00
21/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	2402	2	2402	2	0.00
21/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	2430	2	2430	2	0.00
21/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	2375	2	2375	2	0.00
21/01/2022	R248 On 03-November-22			Bond Future	10.89	83.1774	10.8928	83.1774	0.00
21/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	5456	5	5456	5	0.00
21/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	5500	5	5500	5	0.00
21/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	5544	5	5544	5	0.00
21/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	2614	3	2614	3	0.00
21/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	2591	3	2591	3	0.00
21/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	2568	3	2568	3	0.00