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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/01/2022 TO: 19/01/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	2025 On 03-February-22			Bond Future	154.99	155.0222	154.9901	155.0222	2,190.00
19/01/2022	2025 On 05-May-22			Bond Future	156.95	156.9855	156.9483	156.9855	3,829.00
19/01/2022	2025 On 04-August-22			Bond Future	157.42	157.4618	157.4203	157.4618	161.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	2025 On 03-November-22			Bond Future	159.49	159.5285	159.4862	159.5285	0.00
19/01/2022	2029 On 03-February-22			Bond Future	113.50	113.4839	113.5019	113.4839	2,244.00
19/01/2022	2029 On 05-May-22			Bond Future	113.73	113.7199	113.7299	113.7199	2,391.00
19/01/2022	2029 On 04-August-22			Bond Future	115.24	115.2341	115.2434	115.2341	1,844.00
19/01/2022	2029 On 03-November-22			Bond Future	115.53	115.5217	115.5288	115.5217	0.00
19/01/2022	2030 On 03-February-22			Bond Future	9.42	92.0638	92.3100	92.0638	71,004.00
19/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	8	0	0	0	0.00
19/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2514	2	3	2	0.00
19/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7098	7	7	7	0.00
19/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1218	1	1	1	1,000.00
19/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	1962	2	2	2	0.00
19/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	691	1	1	1	0.00
19/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	663	1	1	1	0.00
19/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
19/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	13	0	0	0	1,000.00
19/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2052	2	2	2	950.00
19/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	719	1	1	1	0.00
19/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	584	0	1	0	0.00
19/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	107	0	0	0	0.00
19/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	465	0	0	0	0.00
19/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	207	0	0	0	950.00
19/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1391	2	1	2	0.00
19/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	855	1	1	1	101.00
19/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1825	2	2	2	0.00
19/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	710	1	1	1	0.00
19/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	583	1	1	1	0.00
19/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	109	0	0	0	0.00
19/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	63	0	0	0	8,000.00
19/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3085	3	3	3	0.00
19/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5628	6	6	6	0.00
19/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3354	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	632	1	1	1	0.00
19/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	607	1	1	1	0.00
19/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	121	0	0	0	101.00
19/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	302	0	0	0	0.00
19/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
19/01/2022	2030 On 05-May-22			Bond Future	9.62	93.2069	93.4534	93.2069	46,426.00
19/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	7003	7	7	7	0.00
19/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3527	3	4	3	0.00
19/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	316	0	0	0	200.00
19/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	391	0	0	0	1,800.00
19/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1079	1	1	1	0.00
19/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	14	0	0	0	200.00
19/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3564	3	4	3	0.00
19/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3601	3	4	3	0.00
19/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2680	3	3	3	0.00
19/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	52	0	0	0	1,800.00
19/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	131	0	0	0	1,073.00
19/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	7975	8	8	8	0.00
19/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4558	5	5	5	0.00
19/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4205	4	4	4	0.00
19/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	694	1	1	1	0.00
19/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	705	1	1	1	200.00
19/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10279	11	10	11	0.00
19/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6219	6	6	6	0.00
19/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2479	3	2	3	1,073.00
19/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	716	1	1	1	0.00
19/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	178	0	0	0	1,800.00
19/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1047	1	1	1	1,073.00
19/01/2022	2030 On 04-August-22			Bond Future	9.83	90.4195	90.6684	90.4195	0.00
19/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	752	1	1	1	800.00
19/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1583	1	2	1	0.00
19/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	207	0	0	0	800.00
19/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1604	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1625	2	2	2	0.00
19/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5921	6	6	6	0.00
19/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	670	1	1	1	800.00
19/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	2972	3	3	3	0.00
19/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3001	3	3	3	0.00
19/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8106	8	8	8	0.00
19/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3030	3	3	3	0.00
19/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4682	5	5	5	0.00
19/01/2022	2030 On 03-November-22			Bond Future	10.04	91.5857	91.8376	91.5857	0.00
19/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2832	3	3	3	0.00
19/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2807	3	3	3	0.00
19/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2857	3	3	3	0.00
19/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2577	3	3	3	0.00
19/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2620	3	3	3	0.00
19/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2598	3	3	3	0.00
19/01/2022	2032 On 03-February-22			Bond Future	9.89	92.3892	92.6058	92.3892	86,353.00
19/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
19/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	2	0	0	0	97.00
19/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	115	0	0	0	0.00
19/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5686	5	6	5	0.00
19/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5953	6	6	6	0.00
19/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3209	3	3	3	0.00
19/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3262	3	3	3	0.00
19/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1698	2	2	2	0.00
19/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2735	3	3	3	0.00
19/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	758	1	1	1	900.00
19/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1265	1	1	1	100.00
19/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	166	0	0	0	210.00
19/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3156	3	3	3	0.00
19/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4392	4	4	4	0.00
19/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3103	3	3	3	0.00
19/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	506	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
19/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	124	0	0	0	400.00
19/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	232	0	0	0	0.00
19/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6908	7	7	7	0.00
19/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3691	3	4	3	0.00
19/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4338	4	4	4	0.00
19/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	13	0	0	0	0.00
19/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	29	0	0	0	210.00
19/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	0	0	0	0	210.00
19/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	5998	6	6	6	0.00
19/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	1960	2	2	2	0.00
19/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	969	1	1	1	198.00
19/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	691	1	1	1	900.00
19/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	54	0	0	0	0.00
19/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	12	0	0	0	97.00
19/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	51	0	0	0	0.00
19/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	46	0	0	0	198.00
19/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	80	0	0	0	400.00
19/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1761	2	2	2	0.00
19/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1527	2	2	2	0.00
19/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	381	0	0	0	0.00
19/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	238	0	0	0	97.00
19/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	49	0	0	0	0.00
19/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	2	0	0	0	400.00
19/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	2	0	0	0	900.00
19/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2011	2	2	2	0.00
19/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4543	5	5	5	0.00
19/01/2022	2032 On 05-May-22			Bond Future	10.08	89.3886	89.6051	89.3886	66,827.00
19/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5728	5	6	5	0.00
19/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5638	5	6	5	0.00
19/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	754	1	1	1	780.00
19/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2252	2	2	2	780.00
19/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2623	2	3	2	993.00
19/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6366	6	6	6	0.00

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19/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5458	5	5	5	0.00
19/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5683	5	6	5	0.00
19/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	472	0	0	0	0.00
19/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1426	1	1	1	0.00
19/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	511	0	1	0	993.00
19/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	480	0	0	0	0.00
19/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	371	0	0	0	780.00
19/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1673	2	2	2	0.00
19/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3653	4	4	4	0.00
19/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	465	0	0	0	0.00
19/01/2022	2032 On 04-August-22			Bond Future	10.27	90.5576	90.7761	90.5576	0.00
19/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7592	7	8	7	0.00
19/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8849	9	9	9	0.00
19/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2343	2	2	2	0.00
19/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2371	2	2	2	0.00
19/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2399	2	2	2	0.00
19/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1204	1	1	1	800.00
19/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	280	0	0	0	800.00
19/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	7879	8	8	8	0.00
19/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4318	4	4	4	0.00
19/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2731	3	3	3	0.00
19/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2704	3	3	3	0.00
19/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	466	0	0	0	0.00
19/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	628	1	1	1	800.00
19/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2676	3	3	3	0.00
19/01/2022	2032 On 03-November-22			Bond Future	10.47	87.5775	87.7986	87.5775	0.00
19/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3537	3	4	3	0.00
19/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2520	3	3	3	0.00
19/01/2022	2033 On 03-February-22			Bond Future	110.42	110.3970	110.4176	110.3970	2,777.00
19/01/2022	2033 On 05-May-22			Bond Future	110.53	110.5116	110.5289	110.5116	2,900.00
19/01/2022	2033 On 04-August-22			Bond Future	112.00	111.9831	111.9998	111.9831	4,967.00
19/01/2022	2033 On 03-November-22			Bond Future	112.16	112.1466	112.1614	112.1466	0.00

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19/01/2022	2037 On 03-February-22			Bond Future	10.52	84.7085	85.1466	84.7085	113,443.00
19/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5992	6	6	6	0.00
19/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5873	5	6	5	0.00
19/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5933	5	6	5	0.00
19/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	6	0	0	0	0.00
19/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	7	0	0	0	0.00
19/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	7	0	0	0	0.00
19/01/2022	2037 On 05-May-22			Bond Future	10.69	85.7603	86.2012	85.7603	68,885.00
19/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	7332	7	7	7	0.00
19/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	7231	7	7	7	0.00
19/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	7281	7	7	7	0.00
19/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	400	0	0	0	0.00
19/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	413	0	0	0	0.00
19/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	406	0	0	0	0.00
19/01/2022	2037 On 04-August-22			Bond Future	10.88	82.6253	83.0712	82.6253	0.00
19/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2980	3	3	3	0.00
19/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	4057	4	4	4	1,050.00
19/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4905	5	5	5	0.00
19/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	881	1	1	1	50.00
19/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	7267	7	7	7	0.00
19/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2913	3	3	3	0.00
19/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2947	3	3	3	0.00
19/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	2851	3	3	3	0.00
19/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	932	1	1	1	1,050.00
19/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	2792	3	3	3	0.00
19/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6000	6	6	6	0.00
19/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	2821	3	3	3	50.00
19/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1614	2	2	2	50.00
19/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2022	2	2	2	0.00
19/01/2022	2037 On 03-November-22			Bond Future	11.06	83.6910	84.1425	83.6910	0.00
19/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	4193	4	4	4	0.00
19/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	4263	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	4228	4	4	4	0.00
19/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	2713	3	3	3	0.00
19/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	2738	3	3	3	0.00
19/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	2689	3	3	3	0.00
19/01/2022	2038 On 03-February-22			Bond Future	124.51	124.3948	124.5148	124.3948	3,778.00
19/01/2022	2038 On 05-May-22			Bond Future	126.09	125.9703	126.0879	125.9703	2,982.00
19/01/2022	2038 On 04-August-22			Bond Future	125.95	125.8318	125.9472	125.8318	2,669.00
19/01/2022	2038 On 03-November-22			Bond Future	127.60	127.4836	127.6003	127.4836	0.00
19/01/2022	2040 On 03-February-22			Bond Future	10.58	87.0256	87.6064	87.0256	77,395.00
19/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	957	1	1	1	2,000.00
19/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	6689	6	7	6	0.00
19/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	6752	6	7	6	0.00
19/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	6815	6	7	6	0.00
19/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	4	0	0	0	0.00
19/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	4	0	0	0	0.00
19/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	4	0	0	0	0.00
19/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	807	1	1	1	0.00
19/01/2022	2040 On 05-May-22			Bond Future	10.75	88.1062	88.6915	88.1062	33,896.00
19/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	7929	7	8	7	0.00
19/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	7984	7	8	7	0.00
19/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	255	0	0	0	1,200.00
19/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	14013	13	14	13	0.00
19/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	8038	7	8	7	0.00
19/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1752	1	2	1	1,200.00
19/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3033	3	3	3	0.00
19/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	424	0	0	0	0.00
19/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	66	0	0	0	1,200.00
19/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	431	0	0	0	0.00
19/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	7174	8	7	8	0.00
19/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	437	0	0	0	0.00
19/01/2022	2040 On 04-August-22			Bond Future	10.93	84.7514	85.3437	84.7514	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
19/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	9051	8	9	8	0.00
19/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	3483	3	3	3	0.00
19/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	390	0	0	0	460.00
19/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	2350	2	2	2	460.00
19/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	3521	3	4	3	0.00
19/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	3559	3	4	3	0.00
19/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	2734	3	3	3	0.00
19/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	9448	10	9	10	0.00
19/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	795	1	1	1	460.00
19/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	2764	3	3	3	0.00
19/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	3928	4	4	4	0.00
19/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	2793	3	3	3	0.00
19/01/2022	2040 On 03-November-22			Bond Future	11.10	85.8446	86.4443	85.8446	0.00
19/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4794	4	5	4	0.00
19/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4716	4	5	4	0.00
19/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4755	4	5	4	0.00
19/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	2764	3	3	3	0.00
19/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	2815	3	3	3	0.00
19/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	2790	3	3	3	0.00
19/01/2022	2044 On 03-February-22			Bond Future	10.63	83.8180	84.3354	83.8180	34,833.00
19/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	6724	6	7	6	0.00
19/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	6597	6	7	6	0.00
19/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	6660	6	7	6	0.00
19/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	5	0	0	0	0.00
19/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	6	0	0	0	0.00
19/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	5	0	0	0	0.00
19/01/2022	2044 On 05-May-22			Bond Future	10.79	84.8588	85.3800	84.8588	34,542.00
19/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7980	7	8	7	0.00
19/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	7871	7	8	7	0.00
19/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	7926	7	8	7	0.00
19/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	462	0	0	0	0.00
19/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	469	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	456	0	0	0	0.00
19/01/2022	2044 On 04-August-22			Bond Future	10.96	81.5867	82.1140	81.5867	0.00
19/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3683	3	4	3	0.00
19/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	3606	3	4	3	0.00
19/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	3644	3	4	3	0.00
19/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	2740	3	3	3	0.00
19/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	2770	3	3	3	0.00
19/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	2711	3	3	3	0.00
19/01/2022	2044 On 03-November-22			Bond Future	11.12	82.6391	83.1730	82.6391	0.00
19/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	4694	4	5	4	0.00
19/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4733	4	5	4	0.00
19/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4772	4	5	4	0.00
19/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	2845	3	3	3	0.00
19/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	2871	3	3	3	0.00
19/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	2897	3	3	3	0.00
19/01/2022	2046 On 03-February-22			Bond Future	114.44	114.3059	114.4430	114.3059	9,876.00
19/01/2022	2046 On 05-May-22			Bond Future	113.99	113.8662	113.9942	113.8662	14,004.00
19/01/2022	2046 On 04-August-22			Bond Future	115.51	115.3824	115.5112	115.3824	609.00
19/01/2022	2046 On 03-November-22			Bond Future	115.10	114.9722	115.0991	114.9722	0.00
19/01/2022	2050 On 03-February-22			Bond Future	116.04	116.0132	116.0361	116.0132	6,147.00
19/01/2022	2050 On 05-May-22			Bond Future	117.50	117.4824	117.5022	117.4824	7,479.00
19/01/2022	2050 On 04-August-22			Bond Future	117.04	117.0307	117.0450	117.0307	1,194.00
19/01/2022	2050 On 03-November-22			Bond Future	118.58	118.5669	118.5811	118.5669	0.00
19/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	AL37 On 03-February-22			Index Future	813.40	812.6500	813.3970	812.6500	0.00
19/01/2022	AL37 On 05-May-22			Index Future	823.47	822.7240	823.4720	822.7240	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
19/01/2022	AL37 On 04-August-22			Index Future	834.11	833.3590	834.1140	833.3590	0.00
19/01/2022	AL37 On 03-November-22			Index Future	844.98	844.2150	844.9800	844.2150	0.00
19/01/2022	AL7T On 03-February-22			Index Future	930.89	928.7010	930.8910	928.7010	0.00
19/01/2022	AL7T On 05-May-22			Index Future	942.42	940.2140	942.4210	940.2140	0.00
19/01/2022	AL7T On 04-August-22			Index Future	954.60	952.3680	954.6010	952.3680	0.00
19/01/2022	AL7T On 03-November-22			Index Future	967.04	964.7740	967.0350	964.7740	0.00
19/01/2022	ALBI On 03-February-22			Index Future	829.00	826.1610	828.9980	826.1610	188.00
19/01/2022	ALBI On 05-May-22			Index Future	839.27	836.4030	839.2660	836.4030	29.00
19/01/2022	ALBI On 04-August-22			Index Future	850.11	847.2150	850.1120	847.2150	0.00
19/01/2022	ALBI On 03-November-22			Index Future	861.19	858.2510	861.1860	858.2510	0.00
19/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2022	ES33 On 03-February-22			Bond Future	11.26	78.6327	78.9666	78.6327	263.00
19/01/2022	ES33 On 05-May-22			Bond Future	11.49	75.8498	76.1855	75.8498	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	ES33 On 04-August-22			Bond Future	11.71	76.8601	77.1997	76.8601	0.00
19/01/2022	ES33 On 03-November-22			Bond Future	11.95	74.0898	74.4336	74.0898	0.00
19/01/2022	ES42 On 03-February-22			Bond Future	11.66	77.6122	78.0869	77.6122	3,579.00
19/01/2022	ES42 On 05-May-22			Bond Future	11.87	74.3365	74.8148	74.3365	1,190.00
19/01/2022	ES42 On 04-August-22			Bond Future	12.07	75.3272	75.8113	75.3272	0.00
19/01/2022	ES42 On 03-November-22			Bond Future	12.28	72.0575	72.5478	72.0575	0.00
19/01/2022	GOVI On 03-February-22			GOVI	818.01	815.2730	818.0070	815.2730	557.00
19/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	252670	23	25	23	0.00
19/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	252570	23	25	23	0.00
19/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	252470	23	25	23	0.00
19/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 05-May-22			GOVI	828.14	825.3800	828.1380	825.3800	430.00
19/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	399080	37	40	37	0.00
19/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	398980	37	40	37	0.00
19/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	398880	37	40	37	0.00
19/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 04-August-22			GOVI	838.84	836.0490	838.8410	836.0490	0.00
19/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	195810	17	20	17	0.00
19/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	195710	17	20	17	0.00
19/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	195610	17	20	17	0.00
19/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 03-November-22			GOVI	849.77	846.9400	849.7680	846.9400	0.00
19/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	293380	27	29	27	0.00
19/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	293580	27	29	27	0.00
19/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	293480	27	29	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
19/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
19/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2022	IGOV On 03-February-22			Index Future	304.30	304.2410	304.3020	304.2410	374.00
19/01/2022	IGOV On 05-May-22			Index Future	308.15	308.0880	308.1470	308.0880	125.00
19/01/2022	IGOV On 04-August-22			Index Future	312.20	312.1450	312.2040	312.1450	0.00
19/01/2022	IGOV On 03-November-22			Index Future	316.34	316.2850	316.3440	316.2850	0.00
19/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
19/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
19/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.89	96.1050	96.1080	96.1050	0.00
19/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.21	95.7800	95.7900	95.7800	0.00
19/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7050	95.7250	95.7050	0.00
19/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3300	95.3400	95.3300	0.00
19/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.74	95.2400	95.2600	95.2400	0.00
19/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.10	94.9050	94.9050	94.9050	72.00
19/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.18	5.1800	94.8200	5.1800	0.00
19/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	0.00
19/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.14	93.8850	93.8650	93.8850	68.00
19/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.41	93.6050	93.5900	93.6050	0.00
19/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.63	93.3800	93.3700	93.3800	0.00
19/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.84	93.1700	93.1650	93.1700	75.00
19/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.99	93.0050	93.0100	93.0050	0.00
19/01/2022	R023 On 03-February-22			Bond Future	5.16	106.0766	106.0653	106.0766	15,433.00
19/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	37	0	0	0	0.00
19/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	41	0	0	0	0.00
19/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	44	0	0	0	0.00
19/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	131	0	0	0	0.00
19/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	138	0	0	0	0.00
19/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	144	0	0	0	0.00
19/01/2022	R023 On 05-May-22			Bond Future	5.22	103.4697	103.4549	103.4697	12,923.00
19/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	865	1	1	1	0.00
19/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	873	1	1	1	0.00
19/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	880	1	1	1	0.00
19/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	22	0	0	0	0.00
19/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	22	0	0	0	0.00
19/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	23	0	0	0	0.00
19/01/2022	R023 On 04-August-22			Bond Future	5.25	104.7999	104.7839	104.7999	0.00
19/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	490	1	0	1	0.00
19/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	494	1	0	1	0.00
19/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	499	1	0	1	0.00
19/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	60	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	61	0	0	0	0.00
19/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	61	0	0	0	0.00
19/01/2022	R023 On 03-November-22			Bond Future	5.15	102.2767	102.2605	102.2767	0.00
19/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	383	0	0	0	0.00
19/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	378	0	0	0	0.00
19/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	380	0	0	0	0.00
19/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	37	0	0	0	0.00
19/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	38	0	0	0	0.00
19/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	37	0	0	0	0.00
19/01/2022	R035 On 03-February-22			Bond Future	10.32	93.3123	93.7172	93.3123	61,122.00
19/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	10	0	0	0	683.00
19/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	292	0	0	0	280.00
19/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	9471	9	9	9	0.00
19/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	6314	6	6	6	0.00
19/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5783	5	6	5	0.00
19/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	607	0	1	0	500.00
19/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4656	4	5	4	0.00
19/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	6020	6	6	6	0.00
19/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6666	6	7	6	0.00
19/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5665	5	6	5	0.00
19/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5724	5	6	5	0.00
19/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	84	0	0	0	200.00
19/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8626	8	9	8	0.00
19/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4537	4	5	4	0.00
19/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	5012	5	5	5	0.00
19/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	964	1	1	1	1,600.00
19/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	2142	2	2	2	0.00
19/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2355	2	2	2	0.00
19/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	928	1	1	1	0.00
19/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	665	0	1	0	200.00
19/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1041	1	1	1	0.00
19/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	778	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1115	1	1	1	0.00
19/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	249	0	0	0	200.00
19/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	749	1	1	1	0.00
19/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	24	0	0	0	1,600.00
19/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
19/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	2745	3	3	3	0.00
19/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	8	0	0	0	0.00
19/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	9	0	0	0	0.00
19/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	3	0	0	0	683.00
19/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	6	0	0	0	200.00
19/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	4	0	0	0	500.00
19/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	17	0	0	0	200.00
19/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	207	0	0	0	683.00
19/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	8	0	0	0	0.00
19/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	27	0	0	0	280.00
19/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
19/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	1733	2	2	2	0.00
19/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4195	5	4	5	0.00
19/01/2022	R035 On 05-May-22			Bond Future	10.50	89.9701	90.3771	89.9701	57,736.00
19/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	7325	7	7	7	0.00
19/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	12362	12	12	12	0.00
19/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3378	3	3	3	0.00
19/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	7224	7	7	7	0.00
19/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	7275	7	7	7	0.00
19/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2973	3	3	3	1,200.00
19/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1588	2	2	2	0.00
19/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	404	0	0	0	0.00
19/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	410	0	0	0	0.00
19/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1372	1	1	1	1,200.00
19/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	77	0	0	0	1,200.00
19/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	397	0	0	0	0.00
19/01/2022	R035 On 04-August-22			Bond Future	10.69	91.1063	91.5179	91.1063	0.00
19/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4461	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	9200	9	9	9	0.00
19/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2359	2	2	2	400.00
19/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	3020	3	3	3	0.00
19/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2954	3	3	3	0.00
19/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2987	3	3	3	0.00
19/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	767	1	1	1	100.00
19/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	418	0	0	0	400.00
19/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2695	2	3	2	0.00
19/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3021	3	3	3	100.00
19/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8083	8	8	8	0.00
19/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6298	7	6	7	0.00
19/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3376	4	3	4	0.00
19/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	2754	3	3	3	0.00
19/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	2782	3	3	3	0.00
19/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	1801	2	2	2	100.00
19/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2725	3	3	3	0.00
19/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	613	1	1	1	400.00
19/01/2022	R035 On 03-November-22			Bond Future	10.88	87.8220	88.2386	87.8220	0.00
19/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	4226	4	4	4	0.00
19/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	4191	4	4	4	0.00
19/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	4262	4	4	4	0.00
19/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2649	3	3	3	0.00
19/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2697	3	3	3	0.00
19/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2673	3	3	3	0.00
19/01/2022	R186 On 03-February-22			Bond Future	7.83	111.9123	112.0277	111.9123	46,652.00
19/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	9	0	0	0	0.00
19/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	10	0	0	0	0.00
19/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	11	0	0	0	0.00
19/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2288	2	2	2	0.00
19/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2331	2	2	2	0.00
19/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2373	2	2	2	0.00
19/01/2022	R186 On 05-May-22			Bond Future	8.02	113.3019	113.4153	113.3019	43,765.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2897	3	3	3	0.00
19/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3868	4	4	4	0.00
19/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	1948	2	2	2	0.00
19/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2054	2	2	2	454.00
19/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	999	1	1	1	435.00
19/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	1922	2	2	2	0.00
19/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	50	0	0	0	3,600.00
19/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4690	5	5	5	0.00
19/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	1974	2	2	2	0.00
19/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1530	1	2	1	454.00
19/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	254	0	0	0	435.00
19/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	430	0	0	0	3,600.00
19/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2643	3	3	3	0.00
19/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3293	3	3	3	0.00
19/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1066	1	1	1	0.00
19/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	794	1	1	1	0.00
19/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	169	0	0	0	454.00
19/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5404	6	5	6	0.00
19/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	821	1	1	1	0.00
19/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1579	2	2	2	0.00
19/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	755	1	1	1	0.00
19/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	807	1	1	1	0.00
19/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	266	0	0	0	454.00
19/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	458	0	0	0	4,035.00
19/01/2022	R186 On 04-August-22			Bond Future	8.23	109.4962	109.6101	109.4962	0.00
19/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1520	1	2	1	0.00
19/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1501	1	2	1	0.00
19/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	170	0	0	0	3,600.00
19/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1539	1	2	1	0.00
19/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1196	1	1	1	3,600.00
19/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	5982	6	6	6	0.00
19/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	290	0	0	0	3,600.00
19/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1828	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	5103	5	5	5	0.00
19/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2211	2	2	2	0.00
19/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1866	2	2	2	0.00
19/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1847	2	2	2	0.00
19/01/2022	R186 On 03-November-22			Bond Future	8.44	110.9083	111.0235	110.9083	0.00
19/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2213	2	2	2	0.00
19/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2173	2	2	2	0.00
19/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2193	2	2	2	0.00
19/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1851	2	2	2	0.00
19/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1867	2	2	2	0.00
19/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1836	2	2	2	0.00
19/01/2022	R197 On 03-February-22			Bond Future	321.66	321.6868	321.6591	321.6868	1,090.00
19/01/2022	R197 On 05-May-22			Bond Future	325.72	325.7610	325.7231	325.7610	588.00
19/01/2022	R197 On 04-August-22			Bond Future	321.66	321.7228	321.6559	321.7228	0.00
19/01/2022	R197 On 03-November-22			Bond Future	325.88	325.9460	325.8774	325.9460	0.00
19/01/2022	R202 On 03-February-22			Bond Future	240.94	240.8922	240.9375	240.8922	6,620.00
19/01/2022	R202 On 05-May-22			Bond Future	243.98	243.9431	243.9817	243.9431	6,351.00
19/01/2022	R202 On 04-August-22			Bond Future	242.77	242.7424	242.7657	242.7424	91.00
19/01/2022	R202 On 03-November-22			Bond Future	245.95	245.9285	245.9517	245.9285	0.00
19/01/2022	R209 On 03-February-22			Bond Future	10.30	72.0434	72.3935	72.0434	15,362.00
19/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	4074	4	4	4	0.00
19/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3971	4	4	4	0.00
19/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	4022	4	4	4	0.00
19/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	20	0	0	0	0.00
19/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	22	0	0	0	0.00
19/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	19	0	0	0	0.00
19/01/2022	R209 On 05-May-22			Bond Future	10.47	69.7957	70.1480	69.7957	10,983.00
19/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	8081	8	8	8	0.00
19/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5651	5	6	5	0.00
19/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5564	5	6	5	0.00
19/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5607	5	6	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
19/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	397	0	0	0	8,525.00
19/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1303	1	1	1	0.00
19/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2799	3	3	3	0.00
19/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1234	1	1	1	3,050.00
19/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2535	3	3	3	9,000.00
19/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	4589	5	5	5	0.00
19/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	435	0	0	0	0.00
19/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	442	0	0	0	0.00
19/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	428	0	0	0	0.00
19/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	178	0	0	0	12,050.00
19/01/2022	R209 On 04-August-22			Bond Future	10.63	70.7084	71.0647	70.7084	0.00
19/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2363	2	2	2	0.00
19/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2307	2	2	2	0.00
19/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2335	2	2	2	0.00
19/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2612	3	3	3	0.00
19/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2639	3	3	3	0.00
19/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2585	3	3	3	0.00
19/01/2022	R209 On 03-November-22			Bond Future	10.80	68.4778	68.8386	68.4778	0.00
19/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3584	3	4	3	0.00
19/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3615	3	4	3	0.00
19/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3646	3	4	3	0.00
19/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2416	3	2	3	0.00
19/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2437	3	2	3	0.00
19/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2458	3	2	3	0.00
19/01/2022	R210 On 03-February-22			Bond Future	213.61	213.5870	213.6113	213.5870	1,126.00
19/01/2022	R210 On 05-May-22			Bond Future	213.44	213.4307	213.4377	213.4307	1,038.00
19/01/2022	R210 On 04-August-22			Bond Future	216.28	216.2727	216.2781	216.2727	266.00
19/01/2022	R210 On 03-November-22			Bond Future	216.19	216.1937	216.1937	216.1937	0.00
19/01/2022	R213 On 03-February-22			Bond Future	9.69	86.8910	87.1398	86.8910	20,073.00
19/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	18	0	0	0	220.00
19/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	2960	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4673	4	5	4	0.00
19/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2482	2	2	2	0.00
19/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2577	2	3	2	0.00
19/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1626	1	2	1	0.00
19/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1669	1	2	1	0.00
19/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	33	0	0	0	430.00
19/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	403	0	0	0	0.00
19/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	876	1	1	1	0.00
19/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	102.00
19/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
19/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	5015	5	5	5	0.00
19/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1798	2	2	2	0.00
19/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1711	2	2	2	0.00
19/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	178	0	0	0	0.00
19/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2566	3	3	3	0.00
19/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	979	1	1	1	200.00
19/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	161	0	0	0	430.00
19/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	3	0	0	0	220.00
19/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5867	6	6	6	0.00
19/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	4890	5	5	5	0.00
19/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	4	0	0	0	430.00
19/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	494	1	0	1	102.00
19/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	188	0	0	0	0.00
19/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	197	0	0	0	0.00
19/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	66	0	0	0	220.00
19/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	74	0	0	0	200.00
19/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	42	0	0	0	102.00
19/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	2938	3	3	3	0.00
19/01/2022	R213 On 05-May-22			Bond Future	9.88	84.4179	84.6671	84.4179	10,193.00
19/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4394	4	4	4	0.00
19/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4354	4	4	4	0.00
19/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4314	4	4	4	0.00
19/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	526	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	534	1	1	1	0.00
19/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	543	1	1	1	0.00
19/01/2022	R213 On 04-August-22			Bond Future	10.07	85.4860	85.7378	85.4860	0.00
19/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1897	2	2	2	0.00
19/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1851	2	2	2	0.00
19/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1874	2	2	2	0.00
19/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2772	3	3	3	0.00
19/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2827	3	3	3	0.00
19/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2800	3	3	3	0.00
19/01/2022	R213 On 03-November-22			Bond Future	10.27	83.0731	83.3279	83.0731	0.00
19/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3073	3	3	3	0.00
19/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	3019	3	3	3	0.00
19/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3046	3	3	3	0.00
19/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2466	3	2	3	0.00
19/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2487	3	2	3	0.00
19/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2445	3	2	3	0.00
19/01/2022	R214 On 03-February-22			Bond Future	10.58	69.2604	69.7118	69.2604	17,148.00
19/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	4573	4	5	4	0.00
19/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	4625	4	5	4	0.00
19/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	4678	4	5	4	0.00
19/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	11	0	0	0	0.00
19/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	10	0	0	0	0.00
19/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	10	0	0	0	0.00
19/01/2022	R214 On 05-May-22			Bond Future	10.74	66.8235	67.2783	66.8235	8,445.00
19/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5860	5	6	5	0.00
19/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5904	5	6	5	0.00
19/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5949	6	6	6	0.00
19/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	447	0	0	0	0.00
19/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	453	0	0	0	0.00
19/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	440	0	0	0	0.00
19/01/2022	R214 On 04-August-22			Bond Future	10.90	67.6668	68.1271	67.6668	0.00
19/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2780	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2811	2	3	2	0.00
19/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2841	3	3	3	0.00
19/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2365	3	2	3	0.00
19/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2340	2	2	2	0.00
19/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2391	3	2	3	0.00
19/01/2022	R214 On 03-November-22			Bond Future	11.06	65.2742	65.7402	65.2742	0.00
19/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3914	4	4	4	0.00
19/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3946	4	4	4	0.00
19/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3882	4	4	4	0.00
19/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2300	2	2	2	0.00
19/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2322	2	2	2	0.00
19/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2343	2	2	2	0.00
19/01/2022	R248 On 03-February-22			Bond Future	10.57	87.2483	87.8214	87.2483	165,008.00
19/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	94	0	0	0	900.00
19/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	6498	6	6	6	0.00
19/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1480	1	1	1	0.00
19/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	196	0	0	0	1,300.00
19/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	3252	3	3	3	1,400.00
19/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	17	0	0	0	0.00
19/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	6367	6	6	6	0.00
19/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	6432	6	6	6	0.00
19/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	2	0	0	0	0.00
19/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	377	0	0	0	100.00
19/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	648	0	1	0	0.00
19/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	2618	2	3	2	900.00
19/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	193	0	0	0	0.00
19/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	1199	2	1	2	0.00
19/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	6233	7	6	7	0.00
19/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	7	0	0	0	0.00
19/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	3002	4	3	4	0.00
19/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	4560	5	5	5	0.00
19/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	113	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	2306	3	2	3	0.00
19/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	1701	2	2	2	0.00
19/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	520	1	1	1	0.00
19/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	8	0	0	0	0.00
19/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	7	0	0	0	0.00
19/01/2022	R248 On 05-May-22			Bond Future	10.73	83.8949	84.4724	83.8949	39,598.00
19/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	7870	7	8	7	0.00
19/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	7759	7	8	7	0.00
19/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	7815	7	8	7	0.00
19/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	502	1	1	1	0.00
19/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	487	0	0	0	0.00
19/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	494	1	0	1	0.00
19/01/2022	R248 On 04-August-22			Bond Future	10.89	84.9538	85.5381	84.9538	0.00
19/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	3633	3	4	3	0.00
19/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	3554	3	4	3	0.00
19/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	3593	3	4	3	0.00
19/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	2861	3	3	3	0.00
19/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	2892	3	3	3	0.00
19/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	2829	3	3	3	0.00
19/01/2022	R248 On 03-November-22			Bond Future	11.04	81.6524	82.2440	81.6524	0.00
19/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4810	4	5	4	0.00
19/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4852	4	5	4	0.00
19/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4893	4	5	4	0.00
19/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3036	3	3	3	0.00
19/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3010	3	3	3	0.00
19/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	2984	3	3	3	0.00