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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
13/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	2025 On 03-February-22			Bond Future	155.34	155.2865	155.3356	155.2865	5,045.00
13/01/2022	2025 On 05-May-22			Bond Future	157.28	157.2296	157.2783	157.2296	673.00
13/01/2022	2025 On 04-August-22			Bond Future	157.73	157.6836	157.7327	157.6836	0.00
13/01/2022	2025 On 03-November-22			Bond Future	159.83	159.7855	159.8349	159.7855	0.00
13/01/2022	2029 On 03-February-22			Bond Future	114.15	114.1409	114.1464	114.1409	3,838.00
13/01/2022	2029 On 05-May-22			Bond Future	114.37	114.3679	114.3727	114.3679	2,199.00
13/01/2022	2029 On 04-August-22			Bond Future	115.88	115.8722	115.8768	115.8722	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
13/01/2022	2029 On 03-November-22			Bond Future	116.20	116.1913	116.1958	116.1913	0.00
13/01/2022	2030 On 03-February-22			Bond Future	9.46	92.2800	9.4579	92.2800	81,796.00
13/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	20	0	20	0	0.00
13/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2411	3	2411	3	0.00
13/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	6922	7	6922	7	0.00
13/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1207	1	1207	1	1,000.00
13/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	1892	2	1892	2	0.00
13/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	724	1	724	1	0.00
13/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	698	1	698	1	0.00
13/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
13/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	29	0	29	0	1,000.00
13/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	1976	2	1976	2	950.00
13/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	750	1	750	1	0.00
13/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	625	1	625	1	0.00
13/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	151	0	151	0	0.00
13/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	514	1	514	1	0.00
13/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	260	0	260	0	950.00
13/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1620	2	1620	2	0.00
13/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	1080	1	1080	1	101.00
13/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	2046	2	2046	2	0.00
13/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	928	1	928	1	0.00
13/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	791	1	791	1	0.00
13/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	210	0	210	0	0.00
13/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	136	0	136	0	8,000.00
13/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3277	3	3277	3	0.00
13/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5805	6	5805	6	0.00
13/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3542	3	3542	3	0.00
13/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	844	1	844	1	0.00
13/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	818	1	818	1	0.00
13/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	228	0	228	0	101.00
13/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	468	0	468	0	0.00
13/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	1	0	1	0	1,000.00
13/01/2022	2030 On 05-May-22			Bond Future	9.66	93.4120	9.6615	93.4120	23,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	6848	7	6848	7	0.00
13/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3427	4	3427	4	0.00
13/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	312	0	312	0	200.00
13/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	385	0	385	0	1,800.00
13/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1049	1	1049	1	0.00
13/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	15	0	15	0	200.00
13/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3463	4	3463	4	0.00
13/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3500	4	3500	4	0.00
13/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2601	3	2601	3	0.00
13/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	53	0	53	0	1,800.00
13/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	132	0	132	0	1,073.00
13/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	8167	8	8167	8	0.00
13/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4745	5	4745	5	0.00
13/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4389	4	4389	4	0.00
13/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	783	1	783	1	0.00
13/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	795	1	795	1	200.00
13/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10470	10	10470	10	0.00
13/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6410	6	6410	6	0.00
13/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2640	3	2640	3	1,073.00
13/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	807	1	807	1	0.00
13/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	214	0	214	0	1,800.00
13/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1159	1	1159	1	1,073.00
13/01/2022	2030 On 04-August-22			Bond Future	9.88	90.6123	9.8757	90.6123	0.00
13/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	721	1	721	1	800.00
13/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1527	2	1527	2	0.00
13/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	199	0	199	0	800.00
13/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1547	2	1547	2	0.00
13/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1568	2	1568	2	0.00
13/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5778	6	5778	6	0.00
13/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	734	1	734	1	800.00
13/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3122	3	3122	3	0.00
13/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3151	3	3151	3	0.00
13/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8305	8	8305	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
13/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3181	3	3181	3	0.00
13/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4859	5	4859	5	0.00
13/01/2022	2030 On 03-November-22			Bond Future	10.08	91.8003	10.0809	91.8003	0.00
13/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2721	3	2721	3	0.00
13/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2696	3	2696	3	0.00
13/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2746	3	2746	3	0.00
13/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2656	3	2656	3	0.00
13/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2700	3	2700	3	0.00
13/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2678	3	2678	3	0.00
13/01/2022	2032 On 03-February-22			Bond Future	9.93	92.5495	9.9262	92.5495	106,747.00
13/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	1	0	1	0	198.00
13/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	6	0	6	0	97.00
13/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	158	0	158	0	0.00
13/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5473	6	5473	6	0.00
13/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5739	6	5739	6	0.00
13/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3053	3	3053	3	0.00
13/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3104	3	3104	3	0.00
13/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1636	2	1636	2	0.00
13/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2601	3	2601	3	0.00
13/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	780	1	780	1	900.00
13/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1242	1	1242	1	100.00
13/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	213	0	213	0	210.00
13/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3002	3	3002	3	0.00
13/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4198	4	4198	4	0.00
13/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	2951	3	2951	3	0.00
13/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	547	1	547	1	0.00
13/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	168	0	168	0	400.00
13/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	281	0	281	0	0.00
13/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6689	7	6689	7	0.00
13/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3516	4	3516	4	0.00
13/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4145	4	4145	4	0.00
13/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	41	0	41	0	0.00
13/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	75	0	75	0	210.00

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13/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	3	0	3	0	210.00
13/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	6220	6	6220	6	0.00
13/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2224	2	2224	2	0.00
13/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1230	1	1230	1	198.00
13/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	934	1	934	1	900.00
13/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	124	0	124	0	0.00
13/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	39	0	39	0	97.00
13/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	118	0	118	0	0.00
13/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	108	0	108	0	198.00
13/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	167	0	167	0	400.00
13/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	2029	2	2029	2	0.00
13/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1797	2	1797	2	0.00
13/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	579	1	579	1	0.00
13/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	397	0	397	0	97.00
13/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	113	0	113	0	0.00
13/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	8	0	8	0	400.00
13/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	11	0	11	0	900.00
13/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2275	2	2275	2	0.00
13/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4768	5	4768	5	0.00
13/01/2022	2032 On 05-May-22			Bond Future	10.12	89.5375	10.1192	89.5375	44,739.00
13/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5512	6	5512	6	0.00
13/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5422	6	5422	6	0.00
13/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	664	1	664	1	780.00
13/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2116	2	2116	2	780.00
13/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2473	3	2473	3	993.00
13/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6150	6	6150	6	0.00
13/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5243	5	5243	5	0.00
13/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5467	6	5467	6	0.00
13/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	491	0	491	0	0.00
13/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1511	1	1511	1	0.00
13/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	530	1	530	1	993.00
13/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	498	0	498	0	0.00
13/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	390	0	390	0	780.00

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13/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1772	2	1772	2	0.00
13/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3798	4	3798	4	0.00
13/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	483	0	483	0	0.00
13/01/2022	2032 On 04-August-22			Bond Future	10.32	90.6939	10.3157	90.6939	0.00
13/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7343	7	7343	7	0.00
13/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8597	9	8597	9	0.00
13/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2190	2	2190	2	0.00
13/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2218	2	2218	2	0.00
13/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2245	2	2245	2	0.00
13/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1077	1	1077	1	800.00
13/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	266	0	266	0	800.00
13/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	8117	8	8117	8	0.00
13/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4443	4	4443	4	0.00
13/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2831	3	2831	3	0.00
13/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2802	3	2802	3	0.00
13/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	466	0	466	0	0.00
13/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	631	1	631	1	800.00
13/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2775	3	2775	3	0.00
13/01/2022	2032 On 03-November-22			Bond Future	10.51	87.7342	10.5131	87.7342	0.00
13/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3368	3	3368	3	0.00
13/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2587	3	2587	3	0.00
13/01/2022	2033 On 03-February-22			Bond Future	112.20	112.5239	112.2039	112.5239	7,281.00
13/01/2022	2033 On 05-May-22			Bond Future	112.32	112.6482	112.3235	112.6482	2,588.00
13/01/2022	2033 On 04-August-22			Bond Future	113.80	114.1298	113.8005	114.1298	0.00
13/01/2022	2033 On 03-November-22			Bond Future	114.01	114.3446	114.0108	114.3446	0.00
13/01/2022	2037 On 03-February-22			Bond Future	10.69	84.2556	10.6944	84.2556	116,592.00
13/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	4855	5	4855	5	0.00
13/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	4740	5	4740	5	0.00
13/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	4797	5	4797	5	0.00
13/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	42	0	42	0	0.00
13/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	46	0	46	0	0.00
13/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	44	0	44	0	0.00
13/01/2022	2037 On 05-May-22			Bond Future	10.88	85.2893	10.8822	85.2893	13,529.00

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13/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6285	7	6285	7	0.00
13/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6187	6	6187	6	0.00
13/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6236	6	6236	6	0.00
13/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	551	1	551	1	0.00
13/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	566	1	566	1	0.00
13/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	558	1	558	1	0.00
13/01/2022	2037 On 04-August-22			Bond Future	11.08	82.1344	11.0774	82.1344	0.00
13/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2339	2	2339	2	0.00
13/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3297	3	3297	3	1,050.00
13/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4055	4	4055	4	0.00
13/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	620	1	620	1	50.00
13/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6253	6	6253	6	0.00
13/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2280	2	2280	2	0.00
13/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2310	2	2310	2	0.00
13/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3444	3	3444	3	0.00
13/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	1144	1	1144	1	1,050.00
13/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	3377	3	3377	3	0.00
13/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6965	7	6965	7	0.00
13/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3410	3	3410	3	50.00
13/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1990	2	1990	2	50.00
13/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2489	2	2489	2	0.00
13/01/2022	2037 On 03-November-22			Bond Future	11.26	83.2116	11.2615	83.2116	0.00
13/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3469	4	3469	4	0.00
13/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3532	4	3532	4	0.00
13/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3500	4	3500	4	0.00
13/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	3210	3	3210	3	0.00
13/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	3238	3	3238	3	0.00
13/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	3183	3	3183	3	0.00
13/01/2022	2038 On 03-February-22			Bond Future	126.32	126.8039	126.3199	126.8039	5,473.00
13/01/2022	2038 On 05-May-22			Bond Future	127.90	128.3905	127.8998	128.3905	1,308.00
13/01/2022	2038 On 04-August-22			Bond Future	127.77	128.2636	127.7661	128.2636	0.00
13/01/2022	2038 On 03-November-22			Bond Future	129.47	129.9735	129.4691	129.9735	0.00
13/01/2022	2040 On 03-February-22			Bond Future	10.78	86.4667	10.7778	86.4667	87,968.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	483	1	483	1	2,000.00
13/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	5312	6	5312	6	0.00
13/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	5374	6	5374	6	0.00
13/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	5435	6	5435	6	0.00
13/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	36	0	36	0	0.00
13/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	34	0	34	0	0.00
13/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	32	0	32	0	0.00
13/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1742	2	1742	2	0.00
13/01/2022	2040 On 05-May-22			Bond Future	10.96	87.5276	10.9587	87.5276	9,731.00
13/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	6678	7	6678	7	0.00
13/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	6730	7	6730	7	0.00
13/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	146	0	146	0	1,200.00
13/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	12627	13	12627	13	0.00
13/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	6781	7	6781	7	0.00
13/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1179	1	1179	1	1,200.00
13/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3896	4	3896	4	0.00
13/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	605	1	605	1	0.00
13/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	118	0	118	0	1,200.00
13/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	614	1	614	1	0.00
13/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	8502	8	8502	8	0.00
13/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	622	1	622	1	0.00
13/01/2022	2040 On 04-August-22			Bond Future	11.15	84.1512	11.1466	84.1512	0.00
13/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	7784	8	7784	8	0.00
13/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	2686	3	2686	3	0.00
13/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	255	0	255	0	460.00
13/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	1710	2	1710	2	460.00
13/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	2719	3	2719	3	0.00
13/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	2752	3	2752	3	0.00
13/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	3396	3	3396	3	0.00
13/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	10782	11	10782	11	0.00
13/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	998	1	998	1	460.00
13/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3431	3	3431	3	0.00
13/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4756	5	4756	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
13/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3465	3	3465	3	0.00
13/01/2022	2040 On 03-November-22			Bond Future	11.32	85.2549	11.3231	85.2549	0.00
13/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	3894	4	3894	4	0.00
13/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	3824	4	3824	4	0.00
13/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	3859	4	3859	4	0.00
13/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	3334	3	3334	3	0.00
13/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3393	3	3393	3	0.00
13/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	3364	3	3364	3	0.00
13/01/2022	2044 On 03-February-22			Bond Future	10.83	83.2507	10.8258	83.2507	59,709.00
13/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	5326	6	5326	6	0.00
13/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	5202	6	5202	6	0.00
13/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	5264	6	5264	6	0.00
13/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	41	0	41	0	0.00
13/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	43	0	43	0	0.00
13/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	39	0	39	0	0.00
13/01/2022	2044 On 05-May-22			Bond Future	11.00	84.2721	10.9980	84.2721	5,735.00
13/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	6706	7	6706	7	0.00
13/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	6602	7	6602	7	0.00
13/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	6654	7	6654	7	0.00
13/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	650	1	650	1	0.00
13/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	659	1	659	1	0.00
13/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	641	1	641	1	0.00
13/01/2022	2044 On 04-August-22			Bond Future	11.18	80.9789	11.1765	80.9789	0.00
13/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	2845	3	2845	3	0.00
13/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	2777	3	2777	3	0.00
13/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	2811	3	2811	3	0.00
13/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	3398	3	3398	3	0.00
13/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	3433	3	3433	3	0.00
13/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	3364	3	3364	3	0.00
13/01/2022	2044 On 03-November-22			Bond Future	11.34	82.0409	11.3438	82.0409	0.00
13/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	3789	4	3789	4	0.00
13/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	3823	4	3823	4	0.00
13/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	3858	4	3858	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
13/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	3424	3	3424	3	0.00
13/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3455	3	3455	3	0.00
13/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3485	3	3485	3	0.00
13/01/2022	2046 On 03-February-22			Bond Future	116.22	117.1993	116.2239	117.1993	15,002.00
13/01/2022	2046 On 05-May-22			Bond Future	115.79	116.7782	115.7900	116.7782	5,983.00
13/01/2022	2046 On 04-August-22			Bond Future	117.31	118.3144	117.3128	118.3144	0.00
13/01/2022	2046 On 03-November-22			Bond Future	116.95	117.9663	116.9512	117.9663	0.00
13/01/2022	2050 On 03-February-22			Bond Future	118.76	118.9736	118.7560	118.9736	9,042.00
13/01/2022	2050 On 05-May-22			Bond Future	120.24	120.4621	120.2412	120.4621	741.00
13/01/2022	2050 On 04-August-22			Bond Future	119.81	120.0303	119.8065	120.0303	0.00
13/01/2022	2050 On 03-November-22			Bond Future	121.40	121.6305	121.4034	121.6305	0.00
13/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	AL37 On 03-February-22			Index Future	813.50	814.2080	813.5020	814.2080	0.00
13/01/2022	AL37 On 05-May-22			Index Future	823.47	824.1930	823.4730	824.1930	0.00
13/01/2022	AL37 On 04-August-22			Index Future	833.99	834.7200	833.9880	834.7200	0.00
13/01/2022	AL37 On 03-November-22			Index Future	845.02	845.7620	845.0190	845.7620	0.00
13/01/2022	AL7T On 03-February-22			Index Future	928.66	930.2430	928.6630	930.2430	0.00
13/01/2022	AL7T On 05-May-22			Index Future	940.05	941.6510	940.0470	941.6510	0.00
13/01/2022	AL7T On 04-August-22			Index Future	952.05	953.6770	952.0500	953.6770	0.00
13/01/2022	AL7T On 03-November-22			Index Future	964.64	966.2930	964.6430	966.2930	0.00
13/01/2022	ALBI On 03-February-22			Index Future	822.72	824.6090	822.7200	824.6090	188.00
13/01/2022	ALBI On 05-May-22			Index Future	832.80	834.7220	832.8040	834.7220	29.00
13/01/2022	ALBI On 04-August-22			Index Future	843.44	845.3820	843.4390	845.3820	0.00
13/01/2022	ALBI On 03-November-22			Index Future	854.59	856.5650	854.5940	856.5650	0.00
13/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2022	ES33 On 03-February-22			Bond Future	11.41	78.4495	11.4057	78.4495	263.00
13/01/2022	ES33 On 05-May-22			Bond Future	11.64	75.6525	11.6355	75.6525	87.00
13/01/2022	ES33 On 04-August-22			Bond Future	11.87	76.6479	11.8710	76.6479	0.00
13/01/2022	ES33 On 03-November-22			Bond Future	12.11	73.8906	12.1099	73.8906	0.00
13/01/2022	ES42 On 03-February-22			Bond Future	11.85	77.1925	11.8503	77.1925	3,579.00
13/01/2022	ES42 On 05-May-22			Bond Future	12.07	73.8997	12.0659	73.8997	1,190.00
13/01/2022	ES42 On 04-August-22			Bond Future	12.28	74.8725	12.2810	74.8725	0.00
13/01/2022	ES42 On 03-November-22			Bond Future	12.50	71.6124	12.4995	71.6124	0.00
13/01/2022	GOVI On 03-February-22			GOVI	812.00	813.8160	811.9960	813.8160	560.00
13/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	192560	21	192560	21	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
13/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	192460	21	192460	21	0.00
13/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	192360	21	192360	21	0.00
13/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 05-May-22			GOVI	821.95	823.7970	821.9490	823.7970	430.00
13/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	337190	36	337190	36	0.00
13/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	337090	36	337090	36	0.00
13/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	336990	36	336990	36	0.00
13/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 04-August-22			GOVI	832.44	834.3180	832.4440	834.3180	0.00
13/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	131840	15	131840	15	0.00
13/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	131740	15	131740	15	0.00
13/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	131640	15	131640	15	0.00
13/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 03-November-22			GOVI	843.46	845.3540	843.4550	845.3540	0.00
13/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	230250	25	230250	25	0.00
13/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	230450	25	230450	25	0.00
13/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	230350	25	230350	25	0.00
13/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
13/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
13/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2022	IGOV On 03-February-22			Index Future	307.41	308.2520	307.4130	308.2520	482.00
13/01/2022	IGOV On 05-May-22			Index Future	311.26	312.1080	311.2580	312.1080	16.00
13/01/2022	IGOV On 04-August-22			Index Future	315.31	316.1700	315.3070	316.1700	0.00
13/01/2022	IGOV On 03-November-22			Index Future	319.55	320.4270	319.5520	320.4270	0.00
13/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
13/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0950	3.9050	96.0950	0.00
13/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.23	95.7900	4.2300	95.7900	0.00
13/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.7250	4.2950	95.7250	0.00
13/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.65	95.3900	4.6500	95.3900	0.00
13/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.71	95.3300	4.7100	95.3300	0.00
13/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.03	95.0050	5.0250	95.0050	72.00
13/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.49	94.5500	5.4900	94.5500	0.00
13/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.04	94.0150	6.0350	94.0150	68.00
13/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.31	93.7550	6.3050	93.7550	0.00
13/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.60	93.4500	6.6000	93.4500	0.00
13/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.79	93.2600	6.7900	93.2600	75.00
13/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.04	93.0350	7.0350	93.0350	0.00
13/01/2022	R023 On 03-February-22			Bond Future	5.14	106.1322	5.1401	106.1322	16,417.00
13/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	61	0	61	0	0.00
13/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	66	0	66	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
13/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	70	0	70	0	0.00
13/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	133	0	133	0	0.00
13/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	138	0	138	0	0.00
13/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	144	0	144	0	0.00
13/01/2022	R023 On 05-May-22			Bond Future	5.19	103.5221	5.1939	103.5221	4,205.00
13/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	890	1	890	1	0.00
13/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	898	1	898	1	0.00
13/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	905	1	905	1	0.00
13/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	24	0	24	0	0.00
13/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	24	0	24	0	0.00
13/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	25	0	25	0	0.00
13/01/2022	R023 On 04-August-22			Bond Future	5.19	104.8586	5.1927	104.8586	0.00
13/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	519	1	519	1	0.00
13/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	523	1	523	1	0.00
13/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	528	1	528	1	0.00
13/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	58	0	58	0	0.00
13/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	59	0	59	0	0.00
13/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	60	0	60	0	0.00
13/01/2022	R023 On 03-November-22			Bond Future	5.10	102.3192	5.1017	102.3192	0.00
13/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	395	0	395	0	0.00
13/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	389	0	389	0	0.00
13/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	392	0	392	0	0.00
13/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	35	0	35	0	0.00
13/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	36	0	36	0	0.00
13/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	35	0	35	0	0.00
13/01/2022	R035 On 03-February-22			Bond Future	10.46	93.0227	10.4617	93.0227	88,596.00
13/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	10	0	10	0	683.00
13/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	181	0	181	0	280.00
13/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	8530	9	8530	9	0.00
13/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5395	6	5395	6	0.00
13/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	4875	5	4875	5	0.00
13/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	390	0	390	0	500.00
13/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	3790	4	3790	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
13/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5106	5	5106	5	0.00
13/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	5741	6	5741	6	0.00
13/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	4760	5	4760	5	0.00
13/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	4817	5	4817	5	0.00
13/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	55	0	55	0	200.00
13/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	7687	8	7687	8	0.00
13/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	3677	4	3677	4	0.00
13/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4129	4	4129	4	0.00
13/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	637	1	637	1	1,600.00
13/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1537	2	1537	2	0.00
13/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	1711	2	1711	2	0.00
13/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	611	1	611	1	0.00
13/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	429	1	429	1	200.00
13/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1747	2	1747	2	0.00
13/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	1403	1	1403	1	500.00
13/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1840	2	1840	2	0.00
13/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	586	1	586	1	200.00
13/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	1364	1	1364	1	0.00
13/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	100	0	100	0	1,600.00
13/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	3	0	3	0	280.00
13/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3658	3	3658	3	0.00
13/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	43	0	43	0	0.00
13/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	45	0	45	0	0.00
13/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	19	0	19	0	683.00
13/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	34	0	34	0	200.00
13/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	26	0	26	0	500.00
13/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	76	0	76	0	200.00
13/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	506	0	506	0	683.00
13/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	41	0	41	0	0.00
13/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	109	0	109	0	280.00
13/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	1	0	1	0	1,800.00
13/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2564	2	2564	2	0.00
13/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	5135	5	5135	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
13/01/2022	R035 On 05-May-22			Bond Future	10.65	89.6840	10.6497	89.6840	26,821.00
13/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	6496	7	6496	7	0.00
13/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	11455	12	11455	12	0.00
13/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	2780	3	2780	3	0.00
13/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6398	7	6398	7	0.00
13/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6447	7	6447	7	0.00
13/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2420	3	2420	3	1,200.00
13/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1980	2	1980	2	0.00
13/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	520	0	520	0	0.00
13/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	527	0	527	0	0.00
13/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1718	2	1718	2	1,200.00
13/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	114	0	114	0	1,200.00
13/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	512	0	512	0	0.00
13/01/2022	R035 On 04-August-22			Bond Future	10.84	90.8420	10.8432	90.8420	0.00
13/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	3829	4	3829	4	0.00
13/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8366	9	8366	9	0.00
13/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	1913	2	1913	2	400.00
13/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2517	3	2517	3	0.00
13/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2455	3	2455	3	0.00
13/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2486	3	2486	3	0.00
13/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	583	1	583	1	100.00
13/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	321	0	321	0	400.00
13/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2218	2	2218	2	0.00
13/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3475	3	3475	3	100.00
13/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8916	9	8916	9	0.00
13/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	7044	7	7044	7	0.00
13/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3860	4	3860	4	0.00
13/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	3182	3	3182	3	0.00
13/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	3214	3	3214	3	0.00
13/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	2099	2	2099	2	100.00
13/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	3151	3	3151	3	0.00
13/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	710	1	710	1	400.00
13/01/2022	R035 On 03-November-22			Bond Future	11.04	87.5511	11.0373	87.5511	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
13/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	3651	4	3651	4	0.00
13/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	3619	4	3619	4	0.00
13/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	3684	4	3684	4	0.00
13/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	3016	3	3016	3	0.00
13/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	3069	3	3069	3	0.00
13/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	3043	3	3043	3	0.00
13/01/2022	R186 On 03-February-22			Bond Future	7.83	112.1387	7.8267	112.1387	55,799.00
13/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	26	0	26	0	0.00
13/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	28	0	28	0	0.00
13/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	30	0	30	0	0.00
13/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2295	2	2295	2	0.00
13/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2336	2	2336	2	0.00
13/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2378	2	2378	2	0.00
13/01/2022	R186 On 05-May-22			Bond Future	8.02	113.5139	8.0245	113.5139	17,412.00
13/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2897	3	2897	3	0.00
13/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3867	4	3867	4	0.00
13/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	1959	2	1959	2	0.00
13/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2064	2	2064	2	454.00
13/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	1009	1	1009	1	435.00
13/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	1934	2	1934	2	0.00
13/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	64	0	64	0	3,600.00
13/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4689	5	4689	5	0.00
13/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	1985	2	1985	2	0.00
13/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1545	2	1545	2	454.00
13/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	255	0	255	0	435.00
13/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	433	0	433	0	3,600.00
13/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2647	3	2647	3	0.00
13/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3296	3	3296	3	0.00
13/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1082	1	1082	1	0.00
13/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	807	1	807	1	0.00
13/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	170	0	170	0	454.00
13/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5420	5	5420	5	0.00
13/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	834	1	834	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
13/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1592	2	1592	2	0.00
13/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	767	1	767	1	0.00
13/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	821	1	821	1	0.00
13/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	266	0	266	0	454.00
13/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	460	0	460	0	4,035.00
13/01/2022	R186 On 04-August-22			Bond Future	8.23	109.6930	8.2313	109.6930	0.00
13/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1538	2	1538	2	0.00
13/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1519	2	1519	2	0.00
13/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	179	0	179	0	3,600.00
13/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1556	2	1556	2	0.00
13/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1216	1	1216	1	3,600.00
13/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	5983	6	5983	6	0.00
13/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	310	0	310	0	3,600.00
13/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1865	2	1865	2	0.00
13/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	5131	5	5131	5	0.00
13/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2250	2	2250	2	0.00
13/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1903	2	1903	2	0.00
13/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1884	2	1884	2	0.00
13/01/2022	R186 On 03-November-22			Bond Future	8.44	111.1308	8.4431	111.1308	0.00
13/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2228	2	2228	2	0.00
13/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2188	2	2188	2	0.00
13/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2208	2	2208	2	0.00
13/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1863	2	1863	2	0.00
13/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1878	2	1878	2	0.00
13/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1847	2	1847	2	0.00
13/01/2022	R197 On 03-February-22			Bond Future	321.82	321.8452	321.8213	321.8452	1,132.00
13/01/2022	R197 On 05-May-22			Bond Future	325.85	325.8721	325.8459	325.8721	476.00
13/01/2022	R197 On 04-August-22			Bond Future	321.76	321.7831	321.7559	321.7831	0.00
13/01/2022	R197 On 03-November-22			Bond Future	326.05	326.0732	326.0451	326.0732	0.00
13/01/2022	R202 On 03-February-22			Bond Future	243.52	245.1486	243.5243	245.1486	6,622.00
13/01/2022	R202 On 05-May-22			Bond Future	246.57	248.2160	246.5699	248.2160	1,146.00
13/01/2022	R202 On 04-August-22			Bond Future	245.36	247.0320	245.3639	247.0320	0.00
13/01/2022	R202 On 03-November-22			Bond Future	248.63	250.3251	248.6341	250.3251	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
13/01/2022	R209 On 03-February-22			Bond Future	10.44	71.8600	10.4407	71.8600	19,056.00
13/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3353	4	3353	4	0.00
13/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3254	3	3254	3	0.00
13/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3303	4	3303	4	0.00
13/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	81	0	81	0	0.00
13/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	85	0	85	0	0.00
13/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	78	0	78	0	0.00
13/01/2022	R209 On 05-May-22			Bond Future	10.61	69.5996	10.6102	69.5996	7,104.00
13/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7338	8	7338	8	0.00
13/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	4963	5	4963	5	0.00
13/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	4879	5	4879	5	0.00
13/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	4921	5	4921	5	0.00
13/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	255	0	255	0	8,525.00
13/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	977	1	977	1	0.00
13/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2305	2	2305	2	0.00
13/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1539	1	1539	1	3,050.00
13/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	3007	3	3007	3	9,000.00
13/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	5245	5	5245	5	0.00
13/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	547	1	547	1	0.00
13/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	555	1	555	1	0.00
13/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	539	1	539	1	0.00
13/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	233	0	233	0	12,050.00
13/01/2022	R209 On 04-August-22			Bond Future	10.78	70.4985	10.7810	70.4985	0.00
13/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	1934	2	1934	2	0.00
13/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	1884	2	1884	2	0.00
13/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	1909	2	1909	2	0.00
13/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	3006	3	3006	3	0.00
13/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	3035	3	3035	3	0.00
13/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2976	3	2976	3	0.00
13/01/2022	R209 On 03-November-22			Bond Future	10.95	68.2798	10.9509	68.2798	0.00
13/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3092	3	3092	3	0.00
13/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3120	3	3120	3	0.00
13/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3148	3	3148	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
13/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2733	3	2733	3	0.00
13/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2757	3	2757	3	0.00
13/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2781	3	2781	3	0.00
13/01/2022	R210 On 03-February-22			Bond Future	214.54	214.6532	214.5394	214.6532	1,381.00
13/01/2022	R210 On 05-May-22			Bond Future	214.36	214.4778	214.3613	214.4778	987.00
13/01/2022	R210 On 04-August-22			Bond Future	217.18	217.2989	217.1803	217.2989	0.00
13/01/2022	R210 On 03-November-22			Bond Future	217.16	217.2767	217.1563	217.2767	0.00
13/01/2022	R213 On 03-February-22			Bond Future	9.73	87.0824	9.7268	87.0824	21,184.00
13/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	34	0	34	0	220.00
13/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	2811	3	2811	3	0.00
13/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4480	5	4480	5	0.00
13/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2356	2	2356	2	0.00
13/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2446	3	2446	3	0.00
13/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1559	2	1559	2	0.00
13/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1598	2	1598	2	0.00
13/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	55	0	55	0	430.00
13/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	440	1	440	1	0.00
13/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	876	1	876	1	0.00
13/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	2	0	2	0	102.00
13/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
13/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	4818	5	4818	5	0.00
13/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1716	2	1716	2	0.00
13/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1637	2	1637	2	0.00
13/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	310	0	310	0	0.00
13/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2794	3	2794	3	0.00
13/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1222	1	1222	1	200.00
13/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	286	0	286	0	430.00
13/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	12	0	12	0	220.00
13/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	6073	6	6073	6	0.00
13/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	5097	5	5097	5	0.00
13/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	17	0	17	0	430.00
13/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	700	1	700	1	102.00
13/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	323	0	323	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
13/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	336	0	336	0	0.00
13/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	141	0	141	0	220.00
13/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	154	0	154	0	200.00
13/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	100	0	100	0	102.00
13/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	3160	3	3160	3	0.00
13/01/2022	R213 On 05-May-22			Bond Future	9.92	84.6173	9.9154	84.6173	1,521.00
13/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4264	4	4264	4	0.00
13/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4225	4	4225	4	0.00
13/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4186	4	4186	4	0.00
13/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	598	1	598	1	0.00
13/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	607	1	607	1	0.00
13/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	616	1	616	1	0.00
13/01/2022	R213 On 04-August-22			Bond Future	10.11	85.7098	10.1103	85.7098	0.00
13/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1795	2	1795	2	0.00
13/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1749	2	1749	2	0.00
13/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1772	2	1772	2	0.00
13/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2851	3	2851	3	0.00
13/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2907	3	2907	3	0.00
13/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2879	3	2879	3	0.00
13/01/2022	R213 On 03-November-22			Bond Future	10.31	83.2982	10.3081	83.2982	0.00
13/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	2954	3	2954	3	0.00
13/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	2901	3	2901	3	0.00
13/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	2927	3	2927	3	0.00
13/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2533	2	2533	2	0.00
13/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2554	2	2554	2	0.00
13/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2511	2	2511	2	0.00
13/01/2022	R214 On 03-February-22			Bond Future	10.77	68.8581	10.7704	68.8581	17,613.00
13/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	3534	4	3534	4	0.00
13/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	3584	4	3584	4	0.00
13/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	3634	4	3634	4	0.00
13/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	80	0	80	0	0.00
13/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	77	0	77	0	0.00
13/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	73	0	73	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
13/01/2022	R214 On 05-May-22			Bond Future	10.93	66.4218	10.9328	66.4218	441.00
13/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	4910	5	4910	5	0.00
13/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	4952	5	4952	5	0.00
13/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	4994	5	4994	5	0.00
13/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	608	1	608	1	0.00
13/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	616	1	616	1	0.00
13/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	599	1	599	1	0.00
13/01/2022	R214 On 04-August-22			Bond Future	11.10	67.2794	11.0986	67.2794	0.00
13/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2177	2	2177	2	0.00
13/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2204	2	2204	2	0.00
13/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2232	2	2232	2	0.00
13/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2868	3	2868	3	0.00
13/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2839	3	2839	3	0.00
13/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2897	3	2897	3	0.00
13/01/2022	R214 On 03-November-22			Bond Future	11.26	64.8790	11.2634	64.8790	0.00
13/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3222	3	3222	3	0.00
13/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3251	3	3251	3	0.00
13/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3193	3	3193	3	0.00
13/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2730	3	2730	3	0.00
13/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2755	3	2755	3	0.00
13/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2779	3	2779	3	0.00
13/01/2022	R248 On 03-February-22			Bond Future	10.77	86.6634	10.7702	86.6634	192,288.00
13/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	44	0	44	0	900.00
13/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	5075	5	5075	5	0.00
13/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	833	1	833	1	0.00
13/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	94	0	94	0	1,300.00
13/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2138	2	2138	2	1,400.00
13/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	8	0	8	0	0.00
13/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	4949	5	4949	5	0.00
13/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5012	5	5012	5	0.00
13/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	1	0	1	0	0.00
13/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	185	0	185	0	100.00
13/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	332	0	332	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
13/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	1638	2	1638	2	900.00
13/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	693	1	693	1	0.00
13/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	2362	2	2362	2	0.00
13/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	7712	7	7712	7	0.00
13/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	63	0	63	0	0.00
13/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	4431	4	4431	4	0.00
13/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	6030	6	6030	6	0.00
13/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	477	0	477	0	0.00
13/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	3683	3	3683	3	0.00
13/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	2989	3	2989	3	0.00
13/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	1353	1	1353	1	0.00
13/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	69	0	69	0	0.00
13/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	66	0	66	0	0.00
13/01/2022	R248 On 05-May-22			Bond Future	10.93	83.3098	10.9315	83.3098	2,061.00
13/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	6572	7	6572	7	0.00
13/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	6465	7	6465	7	0.00
13/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	6518	7	6518	7	0.00
13/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	696	1	696	1	0.00
13/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	677	1	677	1	0.00
13/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	686	1	686	1	0.00
13/01/2022	R248 On 04-August-22			Bond Future	11.10	84.3855	11.0965	84.3855	0.00
13/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	2802	3	2802	3	0.00
13/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	2733	3	2733	3	0.00
13/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	2767	3	2767	3	0.00
13/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3517	3	3517	3	0.00
13/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3553	3	3553	3	0.00
13/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3481	3	3481	3	0.00
13/01/2022	R248 On 03-November-22			Bond Future	11.26	81.0732	11.2604	81.0732	0.00
13/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	3883	4	3883	4	0.00
13/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	3919	4	3919	4	0.00
13/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	3956	4	3956	4	0.00
13/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3615	3	3615	3	0.00
13/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3583	3	3583	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
13/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3552	3	3552	3	0.00
