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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
24/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	2025 On 03-February-22			Bond Future	155.05	154.8865	155.0481	154.8865	2,190.00
24/01/2022	2025 On 05-May-22			Bond Future	157.00	156.8402	157.0023	156.8402	4,935.00
24/01/2022	2025 On 04-August-22			Bond Future	157.47	157.3101	157.4739	157.3101	161.00
24/01/2022	2025 On 03-November-22			Bond Future	159.54	159.3743	159.5401	159.3743	0.00
24/01/2022	2029 On 03-February-22			Bond Future	113.59	113.5138	113.5942	113.5138	2,244.00
24/01/2022	2029 On 05-May-22			Bond Future	113.82	113.7398	113.8200	113.7398	2,391.00
24/01/2022	2029 On 04-August-22			Bond Future	115.33	115.2528	115.3338	115.2528	1,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	2029 On 03-November-22			Bond Future	115.62	115.5380	115.6200	115.5380	0.00
24/01/2022	2030 On 03-February-22			Bond Future	9.31	93.2625	9.3118	93.2625	71,004.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	7	0	7	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	3050	3	3050	3	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	7689	8	7689	8	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1598	2	1598	2	1,000.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2455	3	2455	3	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	935	1	935	1	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	898	1	898	1	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	101.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	12	0	12	0	1,000.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2553	3	2553	3	950.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	972	1	972	1	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	793	1	793	1	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	132	0	132	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	632	1	632	1	0.00
24/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	273	0	273	0	950.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	866	1	866	1	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	431	0	431	0	101.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1260	1	1260	1	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	328	0	328	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	245	0	245	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	20	0	20	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	8	0	8	0	8,000.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2493	2	2493	2	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	5037	5	5037	5	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2761	2	2761	2	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	276	0	276	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	260	0	260	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	23	0	23	0	101.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	92	0	92	0	0.00
24/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,000.00
24/01/2022	2030 On 05-May-22			Bond Future	9.51	94.4158	9.5067	94.4158	47,749.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	7543	8	7543	8	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3950	4	3950	4	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3989	4	3989	4	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1281	1	1281	1	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2069	0	2069	0	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	394	0	394	0	200.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	483	1	483	1	1,800.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	18	0	18	0	200.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1924	0	1924	0	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	4029	4	4029	4	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	872	0	872	0	7,500.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3048	3	3048	3	0.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	66	0	66	0	1,800.00
24/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	166	0	166	0	1,073.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	7393	7	7393	7	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1341	0	1341	0	5,000.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4040	4	4040	4	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	3702	3	3702	3	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2717	0	2717	0	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	526	0	526	0	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1449	0	1449	0	5,000.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	9687	9	9687	9	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	5659	5	5659	5	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2086	2	2086	2	1,073.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	535	0	535	0	200.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	544	0	544	0	0.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	123	0	123	0	1,800.00
24/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	819	1	819	1	1,073.00
24/01/2022	2030 On 04-August-22			Bond Future	9.71	91.6429	9.7103	91.6429	0.00
24/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	887	1	887	1	800.00
24/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1815	2	1815	2	0.00
24/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	252	0	252	0	800.00
24/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1838	2	1838	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1861	2	1861	2	0.00
24/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	6399	7	6399	7	0.00
24/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	545	0	545	0	800.00
24/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2605	2	2605	2	0.00
24/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2632	2	2632	2	0.00
24/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	7548	7	7548	7	0.00
24/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2659	2	2659	2	0.00
24/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	4215	4	4215	4	0.00
24/01/2022	2030 On 03-November-22			Bond Future	9.91	92.8245	9.9117	92.8245	0.00
24/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3141	3	3141	3	0.00
24/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3115	3	3115	3	0.00
24/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3169	3	3169	3	0.00
24/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2278	2	2278	2	0.00
24/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2318	2	2318	2	0.00
24/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2298	2	2298	2	0.00
24/01/2022	2032 On 03-February-22			Bond Future	9.77	93.6740	9.7712	93.6740	85,876.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	198.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	97.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	152	0	152	0	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6376	7	6376	7	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6644	7	6644	7	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3858	4	3858	4	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3913	4	3913	4	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2210	3	2210	3	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3358	4	3358	4	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1049	1	1049	1	900.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1694	2	1694	2	100.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	224	0	224	0	210.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	319	1	319	1	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4357	5	4357	5	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5018	5	5018	5	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3802	4	3802	4	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5072	5	5072	5	0.00

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24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3747	4	3747	4	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	707	1	707	1	0.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	164	0	164	0	400.00
24/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	7600	8	7600	8	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	210.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5306	5	5306	5	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1308	1	1308	1	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	477	0	477	0	198.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	289	0	289	0	900.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6	0	6	0	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	97.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6	0	6	0	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5	0	5	0	198.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	11	0	11	0	400.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	210.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1127	1	1127	1	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	922	1	922	1	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	118	0	118	0	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	58	0	58	0	97.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5	0	5	0	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	400.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	900.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1355	1	1355	1	0.00
24/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	3850	3	3850	3	0.00
24/01/2022	2032 On 05-May-22			Bond Future	9.96	90.6846	9.9561	90.6846	66,827.00
24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6300	7	6300	7	0.00
24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6207	7	6207	7	0.00
24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	924	1	924	1	780.00
24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2616	3	2616	3	780.00
24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	3021	3	3021	3	993.00
24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6958	7	6958	7	0.00
24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6020	6	6020	6	0.00

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24/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6253	7	6253	7	0.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	374	0	374	0	993.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	350	0	350	0	0.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	266	0	266	0	780.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	344	0	344	0	0.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1126	1	1126	1	0.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1339	1	1339	1	0.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	3125	3	3125	3	0.00
24/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	339	0	339	0	0.00
24/01/2022	2032 On 04-August-22			Bond Future	10.14	91.8692	10.1430	91.8692	0.00
24/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	8176	9	8176	9	0.00
24/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2672	3	2672	3	0.00
24/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2702	3	2702	3	0.00
24/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	9461	10	9461	10	0.00
24/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2733	3	2733	3	0.00
24/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1414	2	1414	2	800.00
24/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	348	0	348	0	800.00
24/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	7240	7	7240	7	0.00
24/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3822	4	3822	4	0.00
24/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2354	2	2354	2	0.00
24/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2329	2	2329	2	0.00
24/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	371	0	371	0	0.00
24/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	506	0	506	0	800.00
24/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2304	2	2304	2	0.00
24/01/2022	2032 On 03-November-22			Bond Future	10.34	88.9057	10.3365	88.9057	0.00
24/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3933	4	3933	4	0.00
24/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	807	1	807	1	180.00
24/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3614	4	3614	4	0.00
24/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	2465	3	2465	3	0.00
24/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	3429	3	3429	3	180.00
24/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2412	2	2412	2	180.00
24/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	6620	6	6620	6	0.00
24/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2200	2	2200	2	0.00

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24/01/2022	2033 On 03-February-22			Bond Future	110.65	110.2187	110.6509	110.2187	2,777.00
24/01/2022	2033 On 05-May-22			Bond Future	110.76	110.3254	110.7619	110.3254	2,900.00
24/01/2022	2033 On 04-August-22			Bond Future	112.23	111.7928	112.2349	111.7928	4,967.00
24/01/2022	2033 On 03-November-22			Bond Future	112.40	111.9515	112.3993	111.9515	0.00
24/01/2022	2037 On 03-February-22			Bond Future	10.44	86.1126	10.4391	86.1126	110,246.00
24/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6493	7	6493	7	0.00
24/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6375	7	6375	7	0.00
24/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6434	7	6434	7	0.00
24/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2037 On 05-May-22			Bond Future	10.62	87.1775	10.6157	87.1775	71,071.00
24/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7757	8	7757	8	0.00
24/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7653	8	7653	8	0.00
24/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7705	8	7705	8	0.00
24/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	314	0	314	0	0.00
24/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	324	0	324	0	0.00
24/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	319	0	319	0	0.00
24/01/2022	2037 On 04-August-22			Bond Future	10.80	84.0598	10.7980	84.0598	0.00
24/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3223	4	3223	4	0.00
24/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	4352	5	4352	5	1,050.00
24/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	983	1	983	1	50.00
24/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	5233	6	5233	6	0.00
24/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	7659	8	7659	8	0.00
24/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3153	3	3153	3	0.00
24/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3188	3	3188	3	0.00
24/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2573	2	2573	2	0.00
24/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	807	1	807	1	1,050.00
24/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2518	2	2518	2	0.00
24/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1425	1	1425	1	50.00
24/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	5585	5	5585	5	0.00
24/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2546	2	2546	2	50.00
24/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1801	2	1801	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	2037 On 03-November-22			Bond Future	10.97	85.1437	10.9742	85.1437	0.00
24/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4477	5	4477	5	0.00
24/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4551	5	4551	5	0.00
24/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4514	5	4514	5	0.00
24/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2476	2	2476	2	0.00
24/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2499	2	2499	2	0.00
24/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2453	2	2453	2	0.00
24/01/2022	2038 On 03-February-22			Bond Future	124.60	124.5948	124.6026	124.5948	3,705.00
24/01/2022	2038 On 05-May-22			Bond Future	126.17	126.1664	126.1731	126.1664	3,104.00
24/01/2022	2038 On 04-August-22			Bond Future	126.03	126.0262	126.0328	126.0262	2,669.00
24/01/2022	2038 On 03-November-22			Bond Future	127.69	127.6800	127.6865	127.6800	0.00
24/01/2022	2040 On 03-February-22			Bond Future	10.53	88.5808	10.5282	88.5808	74,895.00
24/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	1007	2	1007	2	2,000.00
24/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7052	8	7052	8	0.00
24/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7116	8	7116	8	0.00
24/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7179	8	7179	8	0.00
24/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	491	0	491	0	0.00
24/01/2022	2040 On 05-May-22			Bond Future	10.70	89.6762	10.6983	89.6762	36,110.00
24/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8224	9	8224	9	0.00
24/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8279	9	8279	9	0.00
24/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	271	0	271	0	1,200.00
24/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8334	9	8334	9	0.00
24/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	14365	15	14365	15	0.00
24/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1859	2	1859	2	1,200.00
24/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	2770	2	2770	2	0.00
24/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	1,200.00
24/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	357	0	357	0	0.00
24/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	351	0	351	0	0.00
24/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	6822	6	6822	6	0.00
24/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	363	0	363	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	2040 On 04-August-22			Bond Future	10.87	86.3407	10.8736	86.3407	0.00
24/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	9340	10	9340	10	0.00
24/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3654	4	3654	4	0.00
24/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	417	1	417	1	460.00
24/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2478	3	2478	3	460.00
24/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3693	4	3693	4	0.00
24/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3732	4	3732	4	0.00
24/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2534	2	2534	2	0.00
24/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	9102	9	9102	9	0.00
24/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	711	1	711	1	460.00
24/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2562	2	2562	2	0.00
24/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3682	3	3682	3	0.00
24/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2591	2	2591	2	0.00
24/01/2022	2040 On 03-November-22			Bond Future	11.04	87.4540	11.0425	87.4540	0.00
24/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4995	5	4995	5	0.00
24/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4915	5	4915	5	0.00
24/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4955	5	4955	5	0.00
24/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2588	2	2588	2	0.00
24/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2637	2	2637	2	0.00
24/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2612	2	2612	2	0.00
24/01/2022	2044 On 03-February-22			Bond Future	10.57	85.3296	10.5720	85.3296	29,833.00
24/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7129	8	7129	8	0.00
24/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7001	8	7001	8	0.00
24/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7065	8	7065	8	0.00
24/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/01/2022	2044 On 05-May-22			Bond Future	10.73	86.3848	10.7333	86.3848	39,772.00
24/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8311	9	8311	9	0.00
24/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8201	9	8201	9	0.00
24/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8256	9	8256	9	0.00
24/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	380	0	380	0	0.00
24/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	386	0	386	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	374	0	374	0	0.00
24/01/2022	2044 On 04-August-22			Bond Future	10.90	83.1315	10.8994	83.1315	0.00
24/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3884	4	3884	4	0.00
24/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3804	4	3804	4	0.00
24/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3844	4	3844	4	0.00
24/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2523	2	2523	2	0.00
24/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2551	2	2551	2	0.00
24/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2495	2	2495	2	0.00
24/01/2022	2044 On 03-November-22			Bond Future	11.06	84.2035	11.0589	84.2035	0.00
24/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4919	5	4919	5	0.00
24/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4959	5	4959	5	0.00
24/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4999	5	4999	5	0.00
24/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2650	2	2650	2	0.00
24/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2675	2	2675	2	0.00
24/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2700	2	2700	2	0.00
24/01/2022	2046 On 03-February-22			Bond Future	115.02	114.5345	115.0217	114.5345	9,876.00
24/01/2022	2046 On 05-May-22			Bond Future	114.58	114.0843	114.5766	114.0843	14,004.00
24/01/2022	2046 On 04-August-22			Bond Future	116.10	115.6020	116.1005	115.6020	609.00
24/01/2022	2046 On 03-November-22			Bond Future	115.70	115.1908	115.6959	115.1908	0.00
24/01/2022	2050 On 03-February-22			Bond Future	116.82	116.5958	116.8222	116.5958	5,997.00
24/01/2022	2050 On 05-May-22			Bond Future	118.29	118.0665	118.2946	118.0665	7,629.00
24/01/2022	2050 On 04-August-22			Bond Future	117.85	117.6164	117.8471	117.6164	1,194.00
24/01/2022	2050 On 03-November-22			Bond Future	119.39	119.1599	119.3936	119.1599	0.00
24/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	AL37 On 03-February-22			Index Future	818.42	819.2970	818.4190	819.2970	0.00
24/01/2022	AL37 On 05-May-22			Index Future	828.51	829.4280	828.5140	829.4280	0.00
24/01/2022	AL37 On 04-August-22			Index Future	839.21	840.1430	839.2110	840.1430	0.00
24/01/2022	AL37 On 03-November-22			Index Future	850.14	851.0850	850.1390	851.0850	0.00
24/01/2022	AL7T On 03-February-22			Index Future	937.30	940.7130	937.3030	940.7130	0.00
24/01/2022	AL7T On 05-May-22			Index Future	948.86	952.3450	948.8640	952.3450	0.00
24/01/2022	AL7T On 04-August-22			Index Future	961.11	964.6480	961.1140	964.6480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	AL7T On 03-November-22			Index Future	973.63	977.2120	973.6300	977.2120	0.00
24/01/2022	ALBI On 03-February-22			Index Future	833.56	837.0330	833.5630	837.0330	169.00
24/01/2022	ALBI On 05-May-22			Index Future	843.84	847.3830	843.8440	847.3830	48.00
24/01/2022	ALBI On 04-August-22			Index Future	854.74	858.3300	854.7390	858.3300	0.00
24/01/2022	ALBI On 03-November-22			Index Future	865.87	869.5100	865.8690	869.5100	0.00
24/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2022	ES33 On 03-February-22			Bond Future	11.19	79.7440	11.1913	79.7440	263.00
24/01/2022	ES33 On 05-May-22			Bond Future	11.41	76.9711	11.4105	76.9711	87.00
24/01/2022	ES33 On 04-August-22			Bond Future	11.63	77.9953	11.6341	77.9953	0.00
24/01/2022	ES33 On 03-November-22			Bond Future	11.87	75.2397	11.8662	75.2397	0.00
24/01/2022	ES42 On 03-February-22			Bond Future	11.60	78.9272	11.6029	78.9272	3,579.00
24/01/2022	ES42 On 05-May-22			Bond Future	11.81	75.6640	11.8065	75.6640	1,190.00
24/01/2022	ES42 On 04-August-22			Bond Future	12.01	76.6714	12.0087	76.6714	0.00
24/01/2022	ES42 On 03-November-22			Bond Future	12.22	73.4190	12.2183	73.4190	0.00
24/01/2022	GOVI On 03-February-22			GOVI	822.52	825.9120	822.5230	825.9120	558.00
24/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	297830	33	297830	33	0.00
24/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	297730	33	297730	33	0.00
24/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	297630	33	297630	33	0.00
24/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 05-May-22			GOVI	832.67	836.1250	832.6690	836.1250	430.00
24/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	444390	48	444390	48	0.00
24/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	444290	48	444290	48	0.00
24/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	444190	48	444190	48	0.00
24/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 04-August-22			GOVI	843.42	846.9270	843.4190	846.9270	0.00
24/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	241590	28	241590	28	0.00
24/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	241490	28	241490	28	0.00
24/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	241390	28	241390	28	0.00
24/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 03-November-22			GOVI	854.40	857.9570	854.4020	857.9570	0.00
24/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	339720	38	339720	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	339920	38	339920	38	0.00
24/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	339820	38	339820	38	0.00
24/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2022	IGOV On 03-February-22			Index Future	304.91	304.5150	304.9070	304.5150	374.00
24/01/2022	IGOV On 05-May-22			Index Future	308.74	308.3570	308.7430	308.3570	125.00
24/01/2022	IGOV On 04-August-22			Index Future	312.80	312.4150	312.8040	312.4150	0.00
24/01/2022	IGOV On 03-November-22			Index Future	316.95	316.5570	316.9510	316.5570	0.00
24/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.8050	4.1950	95.8050	0.00
24/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7250	4.2650	95.7250	0.00
24/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.61	95.3800	4.6100	95.3800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.67	95.3200	4.6700	95.3200	0.00
24/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.05	94.9350	5.0450	94.9350	72.00
24/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.12	94.8400	5.1200	94.8400	0.00
24/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.52	94.4700	5.5200	94.4700	0.00
24/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.02	94.0000	6.0150	94.0000	68.00
24/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.35	93.6600	6.3500	93.6600	0.00
24/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.56	93.4650	6.5600	93.4650	0.00
24/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.77	93.2550	6.7650	93.2550	75.00
24/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.90	93.1350	6.8950	93.1350	0.00
24/01/2022	R023 On 03-February-22			Bond Future	5.23	106.0847	5.2312	106.0847	15,433.00
24/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	11	0	11	0	0.00
24/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	13	0	13	0	0.00
24/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	15	0	15	0	0.00
24/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	172	0	172	0	0.00
24/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	180	0	180	0	0.00
24/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	189	0	189	0	0.00
24/01/2022	R023 On 05-May-22			Bond Future	5.32	103.4724	5.3170	103.4724	12,923.00
24/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	795	1	795	1	0.00
24/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	803	1	803	1	0.00
24/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	810	1	810	1	0.00
24/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	26	0	26	0	0.00
24/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	27	0	27	0	0.00
24/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	27	0	27	0	0.00
24/01/2022	R023 On 04-August-22			Bond Future	5.39	104.8012	5.3875	104.8012	0.00
24/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	429	1	429	1	0.00
24/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	433	1	433	1	0.00
24/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	437	1	437	1	0.00
24/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	75	0	75	0	0.00
24/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	76	0	76	0	0.00
24/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	77	0	77	0	0.00
24/01/2022	R023 On 03-November-22			Bond Future	5.39	102.2776	5.3946	102.2776	0.00
24/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	321	0	321	0	0.00
24/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	316	0	316	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	319	0	319	0	0.00
24/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	52	0	52	0	0.00
24/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	53	0	53	0	0.00
24/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	52	0	52	0	0.00
24/01/2022	R035 On 03-February-22			Bond Future	10.26	94.6097	10.2604	94.6097	57,679.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4	0	4	0	683.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	267	1	267	1	280.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	9844	10	9844	10	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5008	6	5008	6	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6684	7	6684	7	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6150	7	6150	7	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	619	1	619	1	500.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	7037	8	7037	8	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	8999	10	8999	10	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6388	7	6388	7	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	59	0	59	0	200.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6030	7	6030	7	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6090	7	6090	7	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4887	5	4887	5	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5370	6	5370	6	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1031	1	1031	1	1,600.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2362	3	2362	3	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2594	3	2594	3	0.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	685	1	685	1	200.00
24/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	989	1	989	1	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	466	0	466	0	500.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	688	1	688	1	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	754	1	754	1	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	96	0	96	0	200.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	442	0	442	0	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	1,600.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2347	2	2347	2	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	200.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	500.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	280.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	683.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	4	0	4	0	280.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	200.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	74	0	74	0	683.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,800.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1335	1	1335	1	0.00
24/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3815	3	3815	3	0.00
24/01/2022	R035 On 05-May-22			Bond Future	10.44	91.2788	10.4423	91.2788	60,159.00
24/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7628	8	7628	8	0.00
24/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3578	4	3578	4	0.00
24/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	12718	13	12718	13	0.00
24/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7525	8	7525	8	0.00
24/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7577	8	7577	8	0.00
24/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3156	4	3156	4	1,200.00
24/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1397	1	1397	1	0.00
24/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	331	0	331	0	0.00
24/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	336	0	336	0	0.00
24/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	58	0	58	0	1,200.00
24/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1197	1	1197	1	1,200.00
24/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	325	0	325	0	0.00
24/01/2022	R035 On 04-August-22			Bond Future	10.63	92.4310	10.6315	92.4310	0.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	4678	5	4678	5	0.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	9507	10	9507	10	0.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3190	4	3190	4	0.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2501	3	2501	3	400.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3120	3	3120	3	0.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3155	3	3155	3	0.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	826	1	826	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2851	3	2851	3	0.00
24/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	452	1	452	1	400.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	7738	7	7738	7	0.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2798	3	2798	3	100.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	5978	6	5978	6	0.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3139	3	3139	3	0.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2542	2	2542	2	0.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2570	2	2570	2	0.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	1639	1	1639	1	100.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2515	2	2515	2	0.00
24/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	541	0	541	0	400.00
24/01/2022	R035 On 03-November-22			Bond Future	10.82	89.1633	10.8165	89.1633	0.00
24/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4428	5	4428	5	0.00
24/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4392	5	4392	5	0.00
24/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4464	5	4464	5	0.00
24/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2467	2	2467	2	0.00
24/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2513	2	2513	2	0.00
24/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2490	2	2490	2	0.00
24/01/2022	R186 On 03-February-22			Bond Future	7.67	112.8436	7.6714	112.8436	44,555.00
24/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	15	0	15	0	0.00
24/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	16	0	16	0	0.00
24/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	18	0	18	0	0.00
24/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1621	2	1621	2	0.00
24/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1663	2	1663	2	0.00
24/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1704	2	1704	2	0.00
24/01/2022	R186 On 05-May-22			Bond Future	7.86	114.2390	7.8557	114.2390	49,087.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3419	4	3419	4	0.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4447	5	4447	5	0.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2383	3	2383	3	0.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2501	3	2501	3	454.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1291	1	1291	1	435.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	77	0	77	0	3,600.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2354	2	2354	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	5301	5	5301	5	0.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2412	3	2412	3	0.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1911	2	1911	2	454.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	593	1	593	1	3,600.00
24/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	362	0	362	0	435.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2723	3	2723	3	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2126	2	2126	2	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	768	1	768	1	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	553	1	553	1	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	101	0	101	0	454.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	574	1	574	1	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	4752	5	4752	5	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1193	1	1193	1	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	524	1	524	1	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	563	1	563	1	0.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	166	0	166	0	454.00
24/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	302	0	302	0	4,035.00
24/01/2022	R186 On 04-August-22			Bond Future	8.05	110.4439	8.0457	110.4439	0.00
24/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1848	2	1848	2	0.00
24/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	239	0	239	0	3,600.00
24/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1827	2	1827	2	0.00
24/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1870	2	1870	2	0.00
24/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	6588	7	6588	7	0.00
24/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1480	2	1480	2	3,600.00
24/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	209	0	209	0	3,600.00
24/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1472	1	1472	1	0.00
24/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1505	1	1505	1	0.00
24/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	4486	4	4486	4	0.00
24/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1807	2	1807	2	0.00
24/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1489	1	1489	1	0.00
24/01/2022	R186 On 03-November-22			Bond Future	8.25	111.8679	8.2500	111.8679	0.00
24/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2589	3	2589	3	0.00
24/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2545	3	2545	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2567	3	2567	3	0.00
24/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1530	1	1530	1	0.00
24/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1544	1	1544	1	0.00
24/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1517	1	1517	1	0.00
24/01/2022	R197 On 03-February-22			Bond Future	321.66	321.6597	321.6600	321.6597	1,090.00
24/01/2022	R197 On 05-May-22			Bond Future	325.71	325.7171	325.7142	325.7171	630.00
24/01/2022	R197 On 04-August-22			Bond Future	321.64	321.6489	321.6450	321.6489	0.00
24/01/2022	R197 On 03-November-22			Bond Future	325.87	325.8699	325.8657	325.8699	0.00
24/01/2022	R202 On 03-February-22			Bond Future	240.98	241.1974	240.9830	241.1974	6,620.00
24/01/2022	R202 On 05-May-22			Bond Future	244.02	244.2400	244.0203	244.2400	6,351.00
24/01/2022	R202 On 04-August-22			Bond Future	242.80	243.0266	242.8031	243.0266	91.00
24/01/2022	R202 On 03-November-22			Bond Future	245.99	246.2157	245.9891	246.2157	0.00
24/01/2022	R209 On 03-February-22			Bond Future	10.23	73.2310	10.2328	73.2310	15,362.00
24/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4467	5	4467	5	0.00
24/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4362	5	4362	5	0.00
24/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4414	5	4414	5	0.00
24/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	0.00
24/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	0.00
24/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	0.00
24/01/2022	R209 On 05-May-22			Bond Future	10.39	70.9943	10.3936	70.9943	11,090.00
24/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	8452	9	8452	9	0.00
24/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5979	6	5979	6	0.00
24/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5890	6	5890	6	0.00
24/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5934	6	5934	6	0.00
24/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	447	1	447	1	8,525.00
24/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	1435	2	1435	2	0.00
24/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	3028	3	3028	3	0.00
24/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	1051	1	1051	1	3,050.00
24/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	2254	2	2254	2	9,000.00
24/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	4226	4	4226	4	0.00
24/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	349	0	349	0	0.00
24/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	355	0	355	0	0.00
24/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	343	0	343	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	136	0	136	0	12,050.00
24/01/2022	R209 On 04-August-22			Bond Future	10.55	71.9217	10.5545	71.9217	0.00
24/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2547	3	2547	3	0.00
24/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2488	3	2488	3	0.00
24/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2517	3	2517	3	0.00
24/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2377	2	2377	2	0.00
24/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2403	2	2403	2	0.00
24/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2351	2	2351	2	0.00
24/01/2022	R209 On 03-November-22			Bond Future	10.72	69.7065	10.7189	69.7065	0.00
24/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3809	4	3809	4	0.00
24/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3841	4	3841	4	0.00
24/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3873	4	3873	4	0.00
24/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2220	2	2220	2	0.00
24/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2240	2	2240	2	0.00
24/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2260	2	2260	2	0.00
24/01/2022	R210 On 03-February-22			Bond Future	213.76	213.5078	213.7553	213.5078	1,126.00
24/01/2022	R210 On 05-May-22			Bond Future	213.58	213.3286	213.5769	213.3286	1,038.00
24/01/2022	R210 On 04-August-22			Bond Future	216.42	216.1663	216.4174	216.1663	266.00
24/01/2022	R210 On 03-November-22			Bond Future	216.33	216.0800	216.3343	216.0800	0.00
24/01/2022	R213 On 03-February-22			Bond Future	9.58	88.0508	9.5808	88.0508	19,994.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	16	0	16	0	220.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	3494	4	3494	4	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5240	6	5240	6	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2991	3	2991	3	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	3092	3	3092	3	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2051	2	2051	2	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2099	2	2099	2	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	34	0	34	0	430.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	531	1	531	1	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1151	1	1151	1	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	200.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	102.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5584	6	5584	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2245	3	2245	3	0.00
24/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2147	2	2147	2	0.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	43	0	43	0	0.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	1995	2	1995	2	0.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	535	0	535	0	200.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	37	0	37	0	430.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	220.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	4318	4	4318	4	0.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	430.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5296	5	5296	5	0.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	198	0	198	0	102.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	47	0	47	0	0.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	50	0	50	0	0.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	10	0	10	0	220.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	11	0	11	0	200.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5	0	5	0	102.00
24/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2364	2	2364	2	0.00
24/01/2022	R213 On 05-May-22			Bond Future	9.77	85.5878	9.7651	85.5878	10,413.00
24/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4839	5	4839	5	0.00
24/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4797	5	4797	5	0.00
24/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4756	5	4756	5	0.00
24/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	395	0	395	0	0.00
24/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	402	0	402	0	0.00
24/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	409	0	409	0	0.00
24/01/2022	R213 On 04-August-22			Bond Future	9.96	86.6703	9.9578	86.6703	0.00
24/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	2144	2	2144	2	0.00
24/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	2093	2	2093	2	0.00
24/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	2119	2	2119	2	0.00
24/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2436	2	2436	2	0.00
24/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2487	2	2487	2	0.00
24/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2461	2	2461	2	0.00
24/01/2022	R213 On 03-November-22			Bond Future	10.15	84.2722	10.1486	84.2722	0.00
24/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3385	4	3385	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2291	2	2291	2	0.00
24/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	780	1	780	1	200.00
24/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3357	4	3357	4	0.00
24/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3300	4	3300	4	0.00
24/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3328	4	3328	4	0.00
24/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2206	2	2206	2	0.00
24/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2226	2	2226	2	200.00
24/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2187	2	2187	2	0.00
24/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	5959	6	5959	6	0.00
24/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	3120	3	3120	3	200.00
24/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2167	2	2167	2	0.00
24/01/2022	R214 On 03-February-22			Bond Future	10.53	70.5214	10.5267	70.5214	17,148.00
24/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4897	5	4897	5	0.00
24/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4950	5	4950	5	0.00
24/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	5003	5	5003	5	0.00
24/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R214 On 05-May-22			Bond Future	10.68	68.0965	10.6820	68.0965	8,445.00
24/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6119	7	6119	7	0.00
24/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6164	7	6164	7	0.00
24/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6209	7	6209	7	0.00
24/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	376	0	376	0	0.00
24/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	370	0	370	0	0.00
24/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	365	0	365	0	0.00
24/01/2022	R214 On 04-August-22			Bond Future	10.84	68.9556	10.8421	68.9556	0.00
24/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2935	3	2935	3	0.00
24/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2967	3	2967	3	0.00
24/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2999	3	2999	3	0.00
24/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2182	2	2182	2	0.00
24/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2158	2	2158	2	0.00
24/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2206	2	2206	2	0.00
24/01/2022	R214 On 03-November-22			Bond Future	11.00	66.5793	10.9972	66.5793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4100	4	4100	4	0.00
24/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4133	4	4133	4	0.00
24/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4066	4	4066	4	0.00
24/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2143	2	2143	2	0.00
24/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2163	2	2163	2	0.00
24/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2184	2	2184	2	0.00
24/01/2022	R248 On 03-February-22			Bond Future	10.52	88.8514	10.5215	88.8514	164,598.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	64	0	64	0	900.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6877	8	6877	8	0.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1610	2	1610	2	0.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	161	0	161	0	1,300.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	3556	4	3556	4	1,400.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	7	0	7	0	0.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6746	7	6746	7	0.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6811	7	6811	7	0.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2876	4	2876	4	900.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	350	1	350	1	100.00
24/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	654	1	654	1	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	819	1	819	1	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	66	0	66	0	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	4164	4	4164	4	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2586	2	2586	2	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	5846	5	5846	5	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	30	0	30	0	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1885	1	1885	1	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1288	1	1288	1	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	265	0	265	0	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
24/01/2022	R248 On 05-May-22			Bond Future	10.67	85.5133	10.6749	85.5133	46,158.00
24/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8176	9	8176	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8063	9	8063	9	0.00
24/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8120	9	8120	9	0.00
24/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	418	0	418	0	0.00
24/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	405	0	405	0	0.00
24/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	411	0	411	0	0.00
24/01/2022	R248 On 04-August-22			Bond Future	10.83	86.5922	10.8333	86.5922	0.00
24/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3815	4	3815	4	0.00
24/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3734	4	3734	4	0.00
24/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3774	4	3774	4	0.00
24/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2649	2	2649	2	0.00
24/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2679	2	2679	2	0.00
24/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2619	2	2619	2	0.00
24/01/2022	R248 On 03-November-22			Bond Future	10.99	83.3115	10.9866	83.3115	0.00
24/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5017	5	5017	5	0.00
24/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5060	5	5060	5	0.00
24/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5102	6	5102	6	0.00
24/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2846	3	2846	3	0.00
24/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2821	3	2821	3	0.00
24/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2796	3	2796	3	0.00