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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
31/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	2025 On 03-February-22			Bond Future	155.44	155.4244	155.4434	155.4244	1,790.00
31/01/2022	2025 On 05-May-22			Bond Future	157.40	157.3806	157.3982	157.3806	5,371.00
31/01/2022	2025 On 04-August-22			Bond Future	157.90	157.8793	157.8971	157.8793	161.00
31/01/2022	2025 On 03-November-22			Bond Future	159.96	159.9437	159.9617	159.9437	0.00
31/01/2022	2029 On 03-February-22			Bond Future	114.07	114.0124	114.0664	114.0124	1,952.00
31/01/2022	2029 On 05-May-22			Bond Future	114.29	114.2415	114.2949	114.2415	2,746.00
31/01/2022	2029 On 04-August-22			Bond Future	115.83	115.7774	115.8312	115.7774	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
31/01/2022	2029 On 03-November-22			Bond Future	116.12	116.0640	116.1186	116.0640	0.00
31/01/2022	2030 On 03-February-22			Bond Future	9.39	92.3635	9.3865	92.3635	46,006.00
31/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	0.00
31/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2648	3	2648	3	0.00
31/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7296	7	7296	7	0.00
31/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1142	1	1142	1	1,000.00
31/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	2040	2	2040	2	0.00
31/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	466	1	466	1	0.00
31/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	432	0	432	0	0.00
31/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
31/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	0	0	0	0	1,000.00
31/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2141	2	2141	2	950.00
31/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	501	1	501	1	0.00
31/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	340	0	340	0	0.00
31/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	4	0	4	0	0.00
31/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	213	0	213	0	0.00
31/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	29	0	29	0	950.00
31/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1016	1	1016	1	0.00
31/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	405	1	405	1	101.00
31/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1525	2	1525	2	0.00
31/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	269	0	269	0	0.00
31/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	168	0	168	0	0.00
31/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	1	0	1	0	0.00
31/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	0	0	0	0	8,000.00
31/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	2875	3	2875	3	0.00
31/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5431	6	5431	6	0.00
31/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3148	3	3148	3	0.00
31/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	204	0	204	0	0.00
31/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	186	0	186	0	0.00
31/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	2	0	2	0	101.00
31/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	29	0	29	0	0.00
31/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
31/01/2022	2030 On 05-May-22			Bond Future	9.59	93.5030	9.5855	93.5030	71,348.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	7159	7	7159	7	0.00
31/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3629	4	3629	4	0.00
31/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3667	4	3667	4	0.00
31/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1085	1	1085	1	0.00
31/01/2022	2030 On 05-May-22	9.65	Call	Bond Future	1811	2	1811	2	0.00
31/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	307	0	307	0	200.00
31/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	383	0	383	0	1,800.00
31/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	9	0	9	0	200.00
31/01/2022	2030 On 05-May-22	9.60	Call	Bond Future	1675	2	1675	2	0.00
31/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3705	4	3705	4	0.00
31/01/2022	2030 On 05-May-22	9.15	Call	Bond Future	721	1	721	1	7,500.00
31/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2752	3	2752	3	0.00
31/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	37	0	37	0	1,800.00
31/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	105	0	105	0	1,073.00
31/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	7766	8	7766	8	0.00
31/01/2022	2030 On 05-May-22	9.65	Put	Bond Future	1484	2	1484	2	5,000.00
31/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4355	4	4355	4	0.00
31/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4003	4	4003	4	0.00
31/01/2022	2030 On 05-May-22	9.15	Put	Bond Future	2966	3	2966	3	0.00
31/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	604	1	604	1	0.00
31/01/2022	2030 On 05-May-22	9.60	Put	Bond Future	1601	2	1601	2	5,000.00
31/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10079	10	10079	10	0.00
31/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	5999	6	5999	6	0.00
31/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2291	2	2291	2	1,073.00
31/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	614	1	614	1	200.00
31/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	624	1	624	1	0.00
31/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	140	0	140	0	1,800.00
31/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	925	1	925	1	1,073.00
31/01/2022	2030 On 04-August-22			Bond Future	9.79	90.7315	9.7904	90.7315	24,189.00
31/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	767	1	767	1	800.00
31/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1620	2	1620	2	0.00
31/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	186	0	186	0	800.00
31/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1641	2	1641	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
31/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1663	2	1663	2	0.00
31/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	6076	6	6076	6	0.00
31/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	615	1	615	1	800.00
31/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	2801	3	2801	3	0.00
31/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	2829	3	2829	3	0.00
31/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	7876	8	7876	8	0.00
31/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	2857	3	2857	3	0.00
31/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4489	5	4489	5	0.00
31/01/2022	2030 On 03-November-22			Bond Future	10.00	91.8968	9.9966	91.8968	0.00
31/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2863	3	2863	3	0.00
31/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2838	3	2838	3	0.00
31/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2889	3	2889	3	0.00
31/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2402	2	2402	2	0.00
31/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2444	3	2444	3	0.00
31/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2423	3	2423	3	0.00
31/01/2022	2032 On 03-February-22			Bond Future	9.82	92.7829	9.8211	92.7829	41,034.00
31/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
31/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	0	0	0	0	97.00
31/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	9	0	9	0	0.00
31/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	6080	6	6080	6	0.00
31/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	6349	6	6349	6	0.00
31/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3558	3	3558	3	0.00
31/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3613	3	3613	3	0.00
31/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1864	2	1864	2	0.00
31/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	3052	3	3052	3	0.00
31/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	624	1	624	1	900.00
31/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1310	1	1310	1	100.00
31/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	23	0	23	0	210.00
31/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	54	0	54	0	0.00
31/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	4059	4	4059	4	0.00
31/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4722	5	4722	5	0.00
31/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3502	3	3502	3	0.00
31/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4777	5	4777	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
31/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3446	3	3446	3	0.00
31/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	303	0	303	0	0.00
31/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	11	0	11	0	400.00
31/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	7305	7	7305	7	0.00
31/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	0	0	0	0	210.00
31/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	5601	6	5601	6	0.00
31/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	1449	2	1449	2	0.00
31/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	368	1	368	1	198.00
31/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	159	0	159	0	900.00
31/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	0	0	0	0	97.00
31/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	0	0	0	0	198.00
31/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	0	0	0	0	400.00
31/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	0	0	0	0	210.00
31/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1221	1	1221	1	0.00
31/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	952	1	952	1	0.00
31/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	30	0	30	0	0.00
31/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	7	0	7	0	97.00
31/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	0	0	0	0	400.00
31/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	900.00
31/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	1508	2	1508	2	0.00
31/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4144	4	4144	4	0.00
31/01/2022	2032 On 05-May-22			Bond Future	10.01	89.7798	10.0086	89.7798	133,320.00
31/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5993	6	5993	6	0.00
31/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5900	6	5900	6	0.00
31/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	767	1	767	1	780.00
31/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2360	2	2360	2	780.00
31/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2754	3	2754	3	993.00
31/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6649	6	6649	6	0.00
31/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5714	6	5714	6	0.00

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31/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5946	6	5946	6	0.00
31/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	370	0	370	0	993.00
31/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	345	0	345	0	0.00
31/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	259	0	259	0	780.00
31/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	339	0	339	0	0.00
31/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1160	1	1160	1	0.00
31/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1385	2	1385	2	0.00
31/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3269	3	3269	3	0.00
31/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	333	0	333	0	0.00
31/01/2022	2032 On 04-August-22			Bond Future	10.20	90.9655	10.1955	90.9655	0.00
31/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7880	8	7880	8	0.00
31/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2446	2	2446	2	0.00
31/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2476	2	2476	2	0.00
31/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	9162	9	9162	9	0.00
31/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2505	2	2505	2	0.00
31/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1248	1	1248	1	800.00
31/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	280	0	280	0	800.00
31/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	7466	8	7466	8	0.00
31/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	3948	4	3948	4	0.00
31/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2421	3	2421	3	0.00
31/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2395	3	2395	3	0.00
31/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	365	0	365	0	0.00
31/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	503	1	503	1	800.00
31/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2369	2	2369	2	0.00
31/01/2022	2032 On 03-November-22			Bond Future	10.39	87.9858	10.3920	87.9858	0.00
31/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3756	4	3756	4	0.00
31/01/2022	2032 On 03-November-22	9.31	Call	Bond Future	719	1	719	1	180.00
31/01/2022	2032 On 03-November-22	10.56	Call	Bond Future	3437	3	3437	3	0.00
31/01/2022	2032 On 03-November-22	10.16	Call	Bond Future	2322	2	2322	2	0.00
31/01/2022	2032 On 03-November-22	10.16	Put	Bond Future	3588	4	3588	4	180.00
31/01/2022	2032 On 03-November-22	10.56	Put	Bond Future	2536	3	2536	3	180.00
31/01/2022	2032 On 03-November-22	9.31	Put	Bond Future	6832	7	6832	7	0.00
31/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2324	2	2324	2	0.00

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31/01/2022	2033 On 03-February-22			Bond Future	111.36	111.1287	111.3600	111.1287	2,527.00
31/01/2022	2033 On 05-May-22			Bond Future	111.48	111.2437	111.4767	111.2437	2,371.00
31/01/2022	2033 On 04-August-22			Bond Future	112.98	112.7392	112.9750	112.7392	4,967.00
31/01/2022	2033 On 03-November-22			Bond Future	113.14	112.9047	113.1438	112.9047	0.00
31/01/2022	2037 On 03-February-22			Bond Future	10.50	85.0672	10.5003	85.0672	58,529.00
31/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	6086	6	6086	6	0.00
31/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5967	6	5967	6	0.00
31/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	6026	6	6026	6	0.00
31/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2037 On 05-May-22			Bond Future	10.68	86.1167	10.6796	86.1167	83,923.00
31/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	7380	7	7380	7	0.00
31/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	7278	7	7278	7	0.00
31/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	7329	7	7329	7	0.00
31/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	352	0	352	0	0.00
31/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	364	0	364	0	0.00
31/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	358	0	358	0	0.00
31/01/2022	2037 On 04-August-22			Bond Future	10.86	82.9973	10.8627	82.9973	49,415.00
31/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2993	3	2993	3	0.00
31/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	4102	4	4102	4	1,050.00
31/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	897	1	897	1	50.00
31/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4971	5	4971	5	0.00
31/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	7348	7	7348	7	0.00
31/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2926	3	2926	3	0.00
31/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2960	3	2960	3	0.00
31/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	2754	3	2754	3	0.00
31/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	904	1	904	1	1,050.00
31/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	2696	3	2696	3	0.00
31/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1571	2	1571	2	50.00
31/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	5907	6	5907	6	0.00
31/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	2725	3	2725	3	50.00
31/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	1958	2	1958	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
31/01/2022	2037 On 03-November-22			Bond Future	11.04	84.0633	11.0420	84.0633	0.00
31/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	4238	4	4238	4	0.00
31/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	4311	4	4311	4	0.00
31/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	4274	4	4274	4	0.00
31/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	2654	3	2654	3	0.00
31/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	2677	3	2677	3	0.00
31/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	2631	3	2631	3	0.00
31/01/2022	2038 On 03-February-22			Bond Future	126.30	126.1149	126.2975	126.1149	2,575.00
31/01/2022	2038 On 05-May-22			Bond Future	127.89	127.7022	127.8857	127.7022	4,174.00
31/01/2022	2038 On 04-August-22			Bond Future	127.79	127.5999	127.7859	127.5999	2,669.00
31/01/2022	2038 On 03-November-22			Bond Future	129.46	129.2684	129.4568	129.2684	0.00
31/01/2022	2040 On 03-February-22			Bond Future	10.59	87.2997	10.5949	87.2997	20,779.00
31/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	435	1	435	1	2,000.00
31/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	6572	6	6572	6	0.00
31/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	6635	6	6635	6	0.00
31/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	6698	7	6698	7	0.00
31/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	398	1	398	1	0.00
31/01/2022	2040 On 05-May-22			Bond Future	10.77	88.3767	10.7679	88.3767	57,634.00
31/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	7745	8	7745	8	0.00
31/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	7800	8	7800	8	0.00
31/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	190	0	190	0	1,200.00
31/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	7854	8	7854	8	0.00
31/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	13873	14	13873	14	0.00
31/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1575	2	1575	2	1,200.00
31/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	2976	3	2976	3	0.00
31/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	46	0	46	0	1,200.00
31/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	367	0	367	0	0.00
31/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	361	0	361	0	0.00
31/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	7229	7	7229	7	0.00
31/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	373	0	373	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
31/01/2022	2040 On 04-August-22			Bond Future	10.94	85.0368	10.9442	85.0368	39,528.00
31/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	8953	9	8953	9	0.00
31/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	3385	3	3385	3	0.00
31/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	322	0	322	0	460.00
31/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	2264	2	2264	2	460.00
31/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	3423	3	3423	3	0.00
31/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	3462	3	3462	3	0.00
31/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	2747	3	2747	3	0.00
31/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	9489	10	9489	10	0.00
31/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	808	1	808	1	460.00
31/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	2776	3	2776	3	0.00
31/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	3952	4	3952	4	0.00
31/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	2805	3	2805	3	0.00
31/01/2022	2040 On 03-November-22			Bond Future	11.12	86.1290	11.1165	86.1290	0.00
31/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4725	5	4725	5	0.00
31/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4646	5	4646	5	0.00
31/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4686	5	4686	5	0.00
31/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	2812	3	2812	3	0.00
31/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	2861	3	2861	3	0.00
31/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	2836	3	2836	3	0.00
31/01/2022	2044 On 03-February-22			Bond Future	10.65	83.9432	10.6545	83.9432	22,584.00
31/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	6523	6	6523	6	0.00
31/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	6395	6	6395	6	0.00
31/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	6459	6	6459	6	0.00
31/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	0	0	0	0	0.00
31/01/2022	2044 On 05-May-22			Bond Future	10.82	84.9789	10.8193	84.9789	55,182.00
31/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7723	8	7723	8	0.00
31/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	7614	7	7614	7	0.00
31/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	7668	8	7668	8	0.00
31/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	408	0	408	0	0.00
31/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	415	0	415	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
31/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	402	0	402	0	0.00
31/01/2022	2044 On 04-August-22			Bond Future	10.99	81.7193	10.9870	81.7193	21,683.00
31/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3472	3	3472	3	0.00
31/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	3395	3	3395	3	0.00
31/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	3433	3	3433	3	0.00
31/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	2724	3	2724	3	0.00
31/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	2754	3	2754	3	0.00
31/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	2694	3	2694	3	0.00
31/01/2022	2044 On 03-November-22			Bond Future	11.15	82.7689	11.1504	82.7689	0.00
31/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	4587	4	4587	4	0.00
31/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4627	5	4627	5	0.00
31/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4666	5	4666	5	0.00
31/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	2940	3	2940	3	0.00
31/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	2966	3	2966	3	0.00
31/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	2992	3	2992	3	0.00
31/01/2022	2046 On 03-February-22			Bond Future	116.35	116.3360	116.3544	116.3360	7,516.00
31/01/2022	2046 On 05-May-22			Bond Future	115.92	115.9053	115.9226	115.9053	14,004.00
31/01/2022	2046 On 04-August-22			Bond Future	117.48	117.4638	117.4809	117.4638	2,969.00
31/01/2022	2046 On 03-November-22			Bond Future	117.09	117.0713	117.0890	117.0713	0.00
31/01/2022	2050 On 03-February-22			Bond Future	117.56	118.4241	117.5564	118.4241	5,079.00
31/01/2022	2050 On 05-May-22			Bond Future	119.03	119.9148	119.0348	119.9148	8,547.00
31/01/2022	2050 On 04-August-22			Bond Future	118.61	119.5054	118.6133	119.5054	1,194.00
31/01/2022	2050 On 03-November-22			Bond Future	120.16	121.0679	120.1644	121.0679	0.00
31/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	AL37 On 03-February-22			Index Future	816.29	814.8370	816.2910	814.8370	0.00
31/01/2022	AL37 On 05-May-22			Index Future	826.34	824.8900	826.3350	824.8900	0.00
31/01/2022	AL37 On 04-August-22			Index Future	837.12	835.6620	837.1190	835.6620	0.00
31/01/2022	AL37 On 03-November-22			Index Future	847.98	846.5090	847.9830	846.5090	0.00
31/01/2022	AL7T On 03-February-22			Index Future	933.81	931.6620	933.8110	931.6620	0.00
31/01/2022	AL7T On 05-May-22			Index Future	945.30	943.1570	945.3000	943.1570	0.00
31/01/2022	AL7T On 04-August-22			Index Future	957.64	955.4740	957.6360	955.4740	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
31/01/2022	AL7T On 03-November-22			Index Future	970.07	967.8750	970.0650	967.8750	0.00
31/01/2022	ALBI On 03-February-22			Index Future	830.00	828.1730	830.0030	828.1730	89.00
31/01/2022	ALBI On 05-May-22			Index Future	840.22	838.3910	840.2160	838.3910	128.00
31/01/2022	ALBI On 04-August-22			Index Future	851.18	849.3400	851.1810	849.3400	90.00
31/01/2022	ALBI On 03-November-22			Index Future	862.23	860.3640	862.2280	860.3640	0.00
31/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	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
31/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2022	ES33 On 03-February-22			Bond Future	11.25	78.9065	11.2482	78.9065	0.00
31/01/2022	ES33 On 05-May-22			Bond Future	11.47	76.1207	11.4703	76.1207	87.00
31/01/2022	ES33 On 04-August-22			Bond Future	11.69	77.1445	11.6943	77.1445	263.00
31/01/2022	ES33 On 03-November-22			Bond Future	11.93	74.3739	11.9297	74.3739	0.00
31/01/2022	ES42 On 03-February-22			Bond Future	11.67	77.8478	11.6718	77.8478	0.00
31/01/2022	ES42 On 05-May-22			Bond Future	11.88	74.5689	11.8788	74.5689	1,190.00
31/01/2022	ES42 On 04-August-22			Bond Future	12.08	75.5724	12.0821	75.5724	3,579.00
31/01/2022	ES42 On 03-November-22			Bond Future	12.30	72.3020	12.2956	72.3020	0.00
31/01/2022	GOVI On 03-February-22			GOVI	819.03	817.2270	819.0260	817.2270	37.00
31/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	262860	24	262860	24	0.00
31/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	262760	24	262760	24	0.00
31/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	262660	24	262660	24	0.00
31/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 05-May-22			GOVI	829.10	827.3100	829.1040	827.3100	986.00
31/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	408740	39	408740	39	0.00
31/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	408640	39	408640	39	0.00
31/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	408540	39	408540	39	0.00
31/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 04-August-22			GOVI	839.92	838.1140	839.9240	838.1140	0.00
31/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	206640	19	206640	19	0.00
31/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	206540	19	206540	19	0.00
31/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	206440	19	206440	19	0.00
31/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 03-November-22			GOVI	850.83	848.9920	850.8250	848.9920	0.00
31/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	303950	29	303950	29	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
31/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	304150	29	304150	29	0.00
31/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	304050	29	304050	29	0.00
31/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
31/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
31/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2022	IGOV On 03-February-22			Index Future	306.59	306.7830	306.5900	306.7830	0.00
31/01/2022	IGOV On 05-May-22			Index Future	310.44	310.6440	310.4390	310.6440	498.00
31/01/2022	IGOV On 04-August-22			Index Future	314.57	314.7760	314.5650	314.7760	0.00
31/01/2022	IGOV On 03-November-22			Index Future	318.72	318.9360	318.7220	318.9360	0.00
31/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
31/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
31/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
31/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
31/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
31/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.14	95.8850	4.1350	95.8850	0.00
31/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.7850	4.1850	95.7850	0.00
31/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.48	95.5000	4.4800	95.5000	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
31/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4300	4.5300	95.4300	0.00
31/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.85	95.1150	4.8450	95.1150	72.00
31/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.91	95.0550	4.9100	95.0550	0.00
31/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.26	94.6800	5.2600	94.6800	0.00
31/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.81	94.1050	5.8100	94.1050	68.00
31/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.20	93.7100	6.2000	93.7100	0.00
31/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.39	93.5150	6.3900	93.5150	0.00
31/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.61	93.2950	6.6050	93.2950	75.00
31/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.78	93.1500	6.7750	93.1500	0.00
31/01/2022	R023 On 03-February-22			Bond Future	5.36	105.8173	5.3609	105.8173	12,368.00
31/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	291	0	291	0	0.00
31/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	301	0	301	0	0.00
31/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	311	0	311	0	0.00
31/01/2022	R023 On 05-May-22			Bond Future	5.49	103.1978	5.4924	103.1978	15,389.00
31/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	668	1	668	1	0.00
31/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	675	1	675	1	0.00
31/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	682	1	682	1	0.00
31/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	37	0	37	0	0.00
31/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	38	0	38	0	0.00
31/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	39	0	39	0	0.00
31/01/2022	R023 On 04-August-22			Bond Future	5.62	104.5353	5.6200	104.5353	2,360.00
31/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	337	0	337	0	0.00
31/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	341	0	341	0	0.00
31/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	345	0	345	0	0.00
31/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	110	0	110	0	0.00
31/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	111	0	111	0	0.00
31/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	113	0	113	0	0.00
31/01/2022	R023 On 03-November-22			Bond Future	5.82	102.0068	5.8247	102.0068	0.00
31/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	231	0	231	0	0.00
31/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	226	0	226	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
31/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	229	0	229	0	0.00
31/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	95	0	95	0	0.00
31/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	96	0	96	0	0.00
31/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	94	0	94	0	0.00
31/01/2022	R035 On 03-February-22			Bond Future	10.31	93.5148	10.3057	93.5148	12,403.00
31/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	0	0	0	0	683.00
31/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	25	0	25	0	280.00
31/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	9545	9	9545	9	0.00
31/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4706	4	4706	4	0.00
31/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	6385	6	6385	6	0.00
31/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5851	6	5851	6	0.00
31/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	195	0	195	0	500.00
31/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6738	6	6738	6	0.00
31/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8701	8	8701	8	0.00
31/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	6089	6	6089	6	0.00
31/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	0	0	0	0	200.00
31/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5731	5	5731	5	0.00
31/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5791	6	5791	6	0.00
31/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4584	4	4584	4	0.00
31/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	5070	5	5070	5	0.00
31/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	546	1	546	1	1,600.00
31/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1979	2	1979	2	0.00
31/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2228	2	2228	2	0.00
31/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	242	0	242	0	200.00
31/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	505	1	505	1	0.00
31/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	280	1	280	1	500.00
31/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	544	1	544	1	0.00
31/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	628	1	628	1	0.00
31/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	11	0	11	0	200.00
31/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	255	1	255	1	0.00
31/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	0	0	0	0	1,600.00
31/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	2587	3	2587	3	0.00
31/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	0	0	0	0	200.00
31/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	0	0	0	0	500.00
31/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
31/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	683.00
31/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	280.00
31/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	0	0	0	0	200.00
31/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	6	0	6	0	683.00
31/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
31/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	1392	2	1392	2	0.00
31/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4109	4	4109	4	0.00
31/01/2022	R035 On 05-May-22			Bond Future	10.49	90.1676	10.4899	90.1676	70,742.00
31/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	7315	7	7315	7	0.00
31/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3303	3	3303	3	0.00
31/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	12406	12	12406	12	0.00
31/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	7213	7	7213	7	0.00
31/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	7264	7	7264	7	0.00
31/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2891	3	2891	3	1,200.00
31/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1437	2	1437	2	0.00
31/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	323	0	323	0	0.00
31/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	329	0	329	0	0.00
31/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	51	0	51	0	1,200.00
31/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1227	1	1227	1	1,200.00
31/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	318	0	318	0	0.00
31/01/2022	R035 On 04-August-22			Bond Future	10.68	91.3179	10.6790	91.3179	48,495.00
31/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4414	4	4414	4	0.00
31/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	9208	9	9208	9	0.00
31/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2958	3	2958	3	0.00
31/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2292	2	2292	2	400.00
31/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2891	3	2891	3	0.00
31/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2924	3	2924	3	0.00
31/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	708	1	708	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
31/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2630	3	2630	3	0.00
31/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	374	0	374	0	400.00
31/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	7956	8	7956	8	0.00
31/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	2873	3	2873	3	100.00
31/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6156	6	6156	6	0.00
31/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3226	3	3226	3	0.00
31/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	2608	3	2608	3	0.00
31/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	2636	3	2636	3	0.00
31/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	1671	2	1671	2	100.00
31/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2580	3	2580	3	0.00
31/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	538	1	538	1	400.00
31/01/2022	R035 On 03-November-22			Bond Future	10.87	88.0315	10.8667	88.0315	0.00
31/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	4264	4	4264	4	0.00
31/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	4228	4	4228	4	0.00
31/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	4301	4	4301	4	0.00
31/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2608	3	2608	3	0.00
31/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2654	3	2654	3	0.00
31/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2631	3	2631	3	0.00
31/01/2022	R186 On 03-February-22			Bond Future	7.74	112.2226	7.7413	112.2226	12,548.00
31/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	1901	2	1901	2	0.00
31/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	1945	2	1945	2	0.00
31/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	1988	2	1988	2	0.00
31/01/2022	R186 On 05-May-22			Bond Future	7.93	113.6072	7.9313	113.6072	73,883.00
31/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	3128	3	3128	3	0.00
31/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	4144	4	4144	4	0.00
31/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	2116	2	2116	2	0.00
31/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2231	2	2231	2	454.00
31/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	1080	1	1080	1	435.00
31/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	47	0	47	0	3,600.00
31/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	2088	2	2088	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
31/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4994	5	4994	5	0.00
31/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	2144	2	2144	2	0.00
31/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1662	2	1662	2	454.00
31/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	457	0	457	0	3,600.00
31/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	264	0	264	0	435.00
31/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	2930	3	2930	3	0.00
31/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2295	2	2295	2	0.00
31/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	825	1	825	1	0.00
31/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	591	1	591	1	0.00
31/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	100	0	100	0	454.00
31/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	613	1	613	1	0.00
31/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5028	5	5028	5	0.00
31/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1287	1	1287	1	0.00
31/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	558	1	558	1	0.00
31/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	602	1	602	1	0.00
31/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	169	0	169	0	454.00
31/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	315	0	315	0	4,035.00
31/01/2022	R186 On 04-August-22			Bond Future	8.12	109.8198	8.1227	109.8198	0.00
31/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1642	2	1642	2	0.00
31/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	182	0	182	0	3,600.00
31/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1622	2	1622	2	0.00
31/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1663	2	1663	2	0.00
31/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	6296	6	6296	6	0.00
31/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1296	1	1296	1	3,600.00
31/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	211	0	211	0	3,600.00
31/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1559	2	1559	2	0.00
31/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1594	2	1594	2	0.00
31/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	4722	5	4722	5	0.00
31/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	1917	2	1917	2	0.00
31/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1576	2	1576	2	0.00
31/01/2022	R186 On 03-November-22			Bond Future	8.33	111.2302	8.3344	111.2302	0.00
31/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2403	2	2403	2	0.00
31/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2359	2	2359	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
31/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2381	2	2381	2	0.00
31/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1647	2	1647	2	0.00
31/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1661	2	1661	2	0.00
31/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1633	2	1633	2	0.00
31/01/2022	R197 On 03-February-22			Bond Future	321.50	321.5792	321.4980	321.5792	981.00
31/01/2022	R197 On 05-May-22			Bond Future	325.54	325.6267	325.5409	325.6267	792.00
31/01/2022	R197 On 04-August-22			Bond Future	321.51	321.5998	321.5126	321.5998	0.00
31/01/2022	R197 On 03-November-22			Bond Future	325.72	325.8050	325.7166	325.8050	0.00
31/01/2022	R202 On 03-February-22			Bond Future	242.49	242.4535	242.4915	242.4535	6,620.00
31/01/2022	R202 On 05-May-22			Bond Future	245.54	245.5049	245.5407	245.5049	6,392.00
31/01/2022	R202 On 04-August-22			Bond Future	244.38	244.3413	244.3773	244.3413	91.00
31/01/2022	R202 On 03-November-22			Bond Future	247.57	247.5362	247.5725	247.5362	0.00
31/01/2022	R209 On 03-February-22			Bond Future	10.29	72.2915	10.2946	72.2915	5,461.00
31/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	4108	4	4108	4	0.00
31/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	4002	4	4002	4	0.00
31/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	4055	4	4055	4	0.00
31/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R209 On 05-May-22			Bond Future	10.46	70.0411	10.4580	70.0411	18,305.00
31/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	8085	8	8085	8	0.00
31/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5624	6	5624	6	0.00
31/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5535	5	5535	5	0.00
31/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5579	5	5579	5	0.00
31/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	340	0	340	0	8,525.00
31/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1219	1	1219	1	0.00
31/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2725	3	2725	3	0.00
31/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1112	1	1112	1	3,050.00
31/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2401	3	2401	3	9,000.00
31/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	4482	5	4482	5	0.00
31/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	358	0	358	0	0.00
31/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	364	0	364	0	0.00
31/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	352	0	352	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
31/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	133	0	133	0	12,050.00
31/01/2022	R209 On 04-August-22			Bond Future	10.62	70.9660	10.6196	70.9660	1,550.00
31/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2355	2	2355	2	0.00
31/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2299	2	2299	2	0.00
31/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2326	2	2326	2	0.00
31/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2544	3	2544	3	0.00
31/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2572	3	2572	3	0.00
31/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2517	3	2517	3	0.00
31/01/2022	R209 On 03-November-22			Bond Future	10.79	68.7351	10.7869	68.7351	0.00
31/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3543	3	3543	3	0.00
31/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3574	3	3574	3	0.00
31/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3606	4	3606	4	0.00
31/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2319	2	2319	2	0.00
31/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2340	2	2340	2	0.00
31/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2360	2	2360	2	0.00
31/01/2022	R210 On 03-February-22			Bond Future	214.09	214.0625	214.0908	214.0625	1,126.00
31/01/2022	R210 On 05-May-22			Bond Future	213.91	213.8842	213.9106	213.8842	1,039.00
31/01/2022	R210 On 04-August-22			Bond Future	216.79	216.7599	216.7860	216.7599	266.00
31/01/2022	R210 On 03-November-22			Bond Future	216.70	216.6707	216.6977	216.6707	0.00
31/01/2022	R213 On 03-February-22			Bond Future	9.64	87.1646	9.6409	87.1646	17,934.00
31/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	0	0	0	0	220.00
31/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	3168	3	3168	3	0.00
31/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4918	5	4918	5	0.00
31/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2658	2	2658	2	0.00
31/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2760	3	2760	3	0.00
31/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1683	2	1683	2	0.00
31/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1735	2	1735	2	0.00
31/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	0	0	0	0	430.00
31/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	151	0	151	0	0.00
31/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	713	1	713	1	0.00
31/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
31/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	102.00
31/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	5263	5	5263	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
31/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1888	2	1888	2	0.00
31/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1786	2	1786	2	0.00
31/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	3	0	3	0	0.00
31/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2283	3	2283	3	0.00
31/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	477	1	477	1	200.00
31/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	2	0	2	0	430.00
31/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	0	0	0	0	220.00
31/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	4640	5	4640	5	0.00
31/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	0	0	0	0	430.00
31/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5617	6	5617	6	0.00
31/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	82	0	82	0	102.00
31/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	4	0	4	0	0.00
31/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	4	0	4	0	0.00
31/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	0	0	0	0	220.00
31/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	0	0	0	0	200.00
31/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	0	0	0	0	102.00
31/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	2670	3	2670	3	0.00
31/01/2022	R213 On 05-May-22			Bond Future	9.83	84.6879	9.8284	84.6879	22,864.00
31/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4563	4	4563	4	0.00
31/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4522	4	4522	4	0.00
31/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4481	4	4481	4	0.00
31/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	447	1	447	1	0.00
31/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	455	1	455	1	0.00
31/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	462	1	462	1	0.00
31/01/2022	R213 On 04-August-22			Bond Future	10.02	85.7705	10.0215	85.7705	0.00
31/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1928	2	1928	2	0.00
31/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1880	2	1880	2	0.00
31/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1904	2	1904	2	0.00
31/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2541	3	2541	3	0.00
31/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2594	3	2594	3	0.00
31/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2567	3	2567	3	0.00
31/01/2022	R213 On 03-November-22			Bond Future	10.22	83.3567	10.2160	83.3567	0.00
31/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3150	3	3150	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
31/01/2022	R213 On 03-November-22	9.98	Call	Bond Future	2096	2	2096	2	0.00
31/01/2022	R213 On 03-November-22	9.13	Call	Bond Future	677	1	677	1	200.00
31/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3123	3	3123	3	0.00
31/01/2022	R213 On 03-November-22	10.37	Call	Bond Future	3068	3	3068	3	0.00
31/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	3095	3	3095	3	0.00
31/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2302	2	2302	2	0.00
31/01/2022	R213 On 03-November-22	10.37	Put	Bond Future	2323	2	2323	2	200.00
31/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2281	2	2281	2	0.00
31/01/2022	R213 On 03-November-22	9.13	Put	Bond Future	6185	6	6185	6	0.00
31/01/2022	R213 On 03-November-22	9.98	Put	Bond Future	3254	3	3254	3	200.00
31/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2261	2	2261	2	0.00
31/01/2022	R214 On 03-February-22			Bond Future	10.60	69.4520	10.5992	69.4520	11,604.00
31/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	4462	4	4462	4	0.00
31/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	4515	4	4515	4	0.00
31/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	4568	4	4568	4	0.00
31/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R214 On 05-May-22			Bond Future	10.76	67.0118	10.7575	67.0118	16,773.00
31/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5698	6	5698	6	0.00
31/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5743	6	5743	6	0.00
31/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5787	6	5787	6	0.00
31/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	397	0	397	0	0.00
31/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	390	0	390	0	0.00
31/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	384	0	384	0	0.00
31/01/2022	R214 On 04-August-22			Bond Future	10.92	67.8661	10.9187	67.8661	1,337.00
31/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2697	3	2697	3	0.00
31/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2727	3	2727	3	0.00
31/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2758	3	2758	3	0.00
31/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2380	2	2380	2	0.00
31/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2354	2	2354	2	0.00
31/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2406	3	2406	3	0.00
31/01/2022	R214 On 03-November-22			Bond Future	11.08	65.4725	11.0771	65.4725	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
31/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3851	4	3851	4	0.00
31/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3884	4	3884	4	0.00
31/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3818	4	3818	4	0.00
31/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2341	2	2341	2	0.00
31/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2361	2	2361	2	0.00
31/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2382	2	2382	2	0.00
31/01/2022	R248 On 03-February-22			Bond Future	10.60	87.4899	10.5992	87.4899	125,180.00
31/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	0	0	0	0	900.00
31/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	6287	6	6287	6	0.00
31/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	921	1	921	1	0.00
31/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	4	0	4	0	1,300.00
31/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2939	3	2939	3	1,400.00
31/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	0	0	0	0	0.00
31/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	6155	6	6155	6	0.00
31/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	6221	6	6221	6	0.00
31/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	2234	2	2234	2	900.00
31/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	31	0	31	0	100.00
31/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	146	0	146	0	0.00
31/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	901	1	901	1	0.00
31/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	14	0	14	0	0.00
31/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	4747	5	4747	5	0.00
31/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	3112	3	3112	3	0.00
31/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	6436	7	6436	7	0.00
31/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	3	0	3	0	0.00
31/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	2318	2	2318	2	0.00
31/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	1560	2	1560	2	0.00
31/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	165	0	165	0	0.00
31/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	0	0	0	0	0.00
31/01/2022	R248 On 05-May-22			Bond Future	10.76	84.1324	10.7559	84.1324	159,613.00
31/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	7606	8	7606	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
31/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	7495	7	7495	7	0.00
31/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	7551	7	7551	7	0.00
31/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	450	0	450	0	0.00
31/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	435	0	435	0	0.00
31/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	443	0	443	0	0.00
31/01/2022	R248 On 04-August-22			Bond Future	10.92	85.2051	10.9158	85.2051	6,016.00
31/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	3496	3	3496	3	0.00
31/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	3418	3	3418	3	0.00
31/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	3457	3	3457	3	0.00
31/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	2928	3	2928	3	0.00
31/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	2960	3	2960	3	0.00
31/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	2896	3	2896	3	0.00
31/01/2022	R248 On 03-November-22			Bond Future	11.07	81.9024	11.0729	81.9024	0.00
31/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4619	5	4619	5	0.00
31/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4660	5	4660	5	0.00
31/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4700	5	4700	5	0.00
31/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3056	3	3056	3	0.00
31/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3029	3	3029	3	0.00
31/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3002	3	3002	3	0.00