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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	2025 On 05-May-22			Bond Future	159.15	159.2630	159.1451	159.2630	5,471.00
24/02/2022	2025 On 04-August-22			Bond Future	159.69	159.8089	159.6885	159.8089	1,130.00
24/02/2022	2025 On 03-November-22			Bond Future	161.99	162.1121	161.9892	162.1121	0.00
24/02/2022	2025 On 02-February-23			Bond Future	162.73	162.8518	162.7267	162.8518	0.00
24/02/2022	2029 On 05-May-22			Bond Future	117.46	116.9794	117.4551	116.9794	2,746.00
24/02/2022	2029 On 04-August-22			Bond Future	119.05	118.5689	119.0503	118.5689	1,844.00
24/02/2022	2029 On 03-November-22			Bond Future	119.54	119.0482	119.5360	119.0482	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
24/02/2022	2029 On 02-February-23			Bond Future	121.30	120.8079	121.3026	120.8079	0.00
24/02/2022	2030 On 05-May-22			Bond Future	9.59	94.7382	9.5930	94.7382	74,282.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2	0	2	0	200.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	7060	8	7060	8	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3460	4	3460	4	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3499	4	3499	4	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	891	1	891	1	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1609	2	1609	2	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	203	0	203	0	200.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	264	0	264	0	1,800.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1471	2	1471	2	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	12	0	12	0	1,800.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	56	0	56	0	1,073.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3538	4	3538	4	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2566	3	2566	3	0.00
24/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	554	1	554	1	7,500.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2838	2	2838	2	0.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1320	1	1320	1	5,000.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4289	3	4289	3	0.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3922	3	3922	3	0.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	475	0	475	0	0.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	7780	7	7780	7	0.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1436	1	1436	1	5,000.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2135	2	2135	2	1,073.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	484	0	484	0	200.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	494	0	494	0	0.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	79	0	79	0	1,800.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	778	0	778	0	1,073.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	10110	9	10110	9	0.00
24/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	5988	5	5988	5	0.00
24/02/2022	2030 On 04-August-22			Bond Future	9.80	91.9963	9.7957	91.9963	26,505.00
24/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	691	1	691	1	800.00
24/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	137	0	137	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1515	2	1515	2	0.00
24/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1536	2	1536	2	0.00
24/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1557	2	1557	2	0.00
24/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	6002	7	6002	7	0.00
24/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	567	0	567	0	800.00
24/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2721	2	2721	2	0.00
24/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2749	2	2749	2	0.00
24/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2778	2	2778	2	0.00
24/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	7852	7	7852	7	0.00
24/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	4437	4	4437	4	0.00
24/02/2022	2030 On 03-November-22			Bond Future	9.98	93.3031	9.9760	93.3031	0.00
24/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	2873	4	2873	4	0.00
24/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	2846	4	2846	4	0.00
24/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	2900	4	2900	4	0.00
24/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2315	2	2315	2	0.00
24/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2355	2	2355	2	0.00
24/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	2335	2	2335	2	0.00
24/02/2022	2030 On 02-February-23			Bond Future	10.17	90.6574	10.1723	90.6574	0.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2590	3	2590	3	0.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2435	3	2435	3	0.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	666	1	666	1	102.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2545	3	2545	3	0.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2567	3	2567	3	0.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1125	1	1125	1	0.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1870	2	1870	2	0.00
24/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2142	3	2142	3	0.00
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	7180	6	7180	6	0.00
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4252	4	4252	4	102.00
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	5716	5	5716	5	0.00
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3336	3	3336	3	0.00
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3506	3	3506	3	102.00
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3384	3	3384	3	0.00
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3360	3	3360	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
24/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3865	3	3865	3	0.00
24/02/2022	2032 On 05-May-22			Bond Future	10.00	91.2522	10.0020	91.2522	138,078.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	617	1	617	1	780.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2185	3	2185	3	780.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2592	3	2592	3	993.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	5909	7	5909	7	0.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	5813	7	5813	7	0.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	5623	7	5623	7	0.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6581	8	6581	8	0.00
24/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	5861	7	5861	7	0.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	216	0	216	0	0.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	221	0	221	0	0.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	153	0	153	0	780.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	241	0	241	0	993.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	961	1	961	1	0.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	211	0	211	0	0.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	1172	1	1172	1	0.00
24/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	3082	2	3082	2	0.00
24/02/2022	2032 On 04-August-22			Bond Future	10.19	92.4701	10.1864	92.4701	140.00
24/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	7872	9	7872	9	0.00
24/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9161	10	9161	10	0.00
24/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2367	3	2367	3	0.00
24/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2396	3	2396	3	0.00
24/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	2426	3	2426	3	0.00
24/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1183	2	1183	2	800.00
24/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	217	0	217	0	800.00
24/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	7352	6	7352	6	0.00
24/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3832	3	3832	3	0.00
24/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2291	2	2291	2	0.00
24/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2265	2	2265	2	0.00
24/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	314	0	314	0	0.00
24/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	443	0	443	0	800.00
24/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2239	2	2239	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
24/02/2022	2032 On 03-November-22			Bond Future	10.36	89.6323	10.3603	89.6323	0.00
24/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3840	5	3840	5	0.00
24/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3511	4	3511	4	0.00
24/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	737	1	737	1	180.00
24/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2229	3	2229	3	0.00
24/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3289	4	3289	4	0.00
24/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2353	3	2353	3	0.00
24/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	803	1	803	1	454.00
24/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	6449	6	6449	6	0.00
24/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	3599	3	3599	3	454.00
24/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	3447	3	3447	3	180.00
24/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2438	2	2438	2	180.00
24/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	6678	6	6678	6	0.00
24/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2590	2	2590	2	454.00
24/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2237	2	2237	2	0.00
24/02/2022	2032 On 02-February-23			Bond Future	10.54	90.9385	10.5438	90.9385	0.00
24/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2824	3	2824	3	0.00
24/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	806	1	806	1	454.00
24/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2849	3	2849	3	0.00
24/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2293	3	2293	3	0.00
24/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3138	4	3138	4	0.00
24/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2875	4	2875	4	0.00
24/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3636	3	3636	3	0.00
24/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3369	3	3369	3	454.00
24/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	4344	4	4344	4	454.00
24/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3663	3	3663	3	0.00
24/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	7630	7	7630	7	0.00
24/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3691	3	3691	3	0.00
24/02/2022	2033 On 05-May-22			Bond Future	114.12	113.8315	114.1236	113.8315	2,371.00
24/02/2022	2033 On 04-August-22			Bond Future	115.67	115.3780	115.6734	115.3780	4,967.00
24/02/2022	2033 On 03-November-22			Bond Future	116.03	115.7299	116.0290	115.7299	0.00
24/02/2022	2033 On 02-February-23			Bond Future	117.74	117.4403	117.7436	117.4403	0.00
24/02/2022	2037 On 05-May-22			Bond Future	10.65	87.9611	10.6505	87.9611	85,150.00

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24/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	7425	9	7425	9	0.00
24/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	7320	9	7320	9	0.00
24/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	7372	9	7372	9	0.00
24/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	208	0	208	0	0.00
24/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	217	0	217	0	0.00
24/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	212	0	212	0	0.00
24/02/2022	2037 On 04-August-22			Bond Future	10.83	84.8785	10.8304	84.8785	49,271.00
24/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3025	4	3025	4	0.00
24/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4177	5	4177	5	1,050.00
24/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5061	6	5061	6	0.00
24/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	892	1	892	1	50.00
24/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	7459	9	7459	9	0.00
24/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	2990	4	2990	4	0.00
24/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	2955	4	2955	4	0.00
24/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2580	2	2580	2	0.00
24/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	812	1	812	1	1,050.00
24/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2525	2	2525	2	0.00
24/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1458	1	1458	1	50.00
24/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1830	1	1830	1	0.00
24/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	5699	5	5699	5	0.00
24/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	2552	2	2552	2	50.00
24/02/2022	2037 On 03-November-22			Bond Future	10.99	86.0846	10.9902	86.0846	0.00
24/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	4445	5	4445	5	0.00
24/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	4521	6	4521	6	0.00
24/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	4483	5	4483	5	0.00
24/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2544	2	2544	2	0.00
24/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2565	2	2565	2	0.00
24/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2522	2	2522	2	0.00
24/02/2022	2037 On 02-February-23			Bond Future	11.16	83.0838	11.1604	83.0838	0.00
24/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	3480	4	3480	4	0.00
24/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	3449	4	3449	4	0.00
24/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	3419	4	3419	4	0.00
24/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	4209	3	4209	3	0.00

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24/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	4178	3	4178	3	0.00
24/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	4148	3	4148	3	0.00
24/02/2022	2038 On 05-May-22			Bond Future	130.85	131.6771	130.8513	131.6771	4,174.00
24/02/2022	2038 On 04-August-22			Bond Future	130.81	131.6460	130.8083	131.6460	2,669.00
24/02/2022	2038 On 03-November-22			Bond Future	132.69	133.5437	132.6932	133.5437	0.00
24/02/2022	2038 On 02-February-23			Bond Future	132.79	133.6542	132.7911	133.6542	0.00
24/02/2022	2040 On 05-May-22			Bond Future	10.76	90.1758	10.7611	90.1758	62,507.00
24/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	132	0	132	0	1,200.00
24/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	7664	9	7664	9	0.00
24/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	7719	9	7719	9	0.00
24/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	1382	2	1382	2	1,200.00
24/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	7775	9	7775	9	0.00
24/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	13888	15	13888	15	0.00
24/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	1,200.00
24/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	234	0	234	0	0.00
24/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	2734	2	2734	2	0.00
24/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	239	0	239	0	0.00
24/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	244	0	244	0	0.00
24/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	7123	6	7123	6	0.00
24/02/2022	2040 On 04-August-22			Bond Future	10.94	86.8723	10.9353	86.8723	39,528.00
24/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3411	4	3411	4	0.00
24/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	8961	10	8961	10	0.00
24/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	297	0	297	0	460.00
24/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	2218	3	2218	3	460.00
24/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3372	4	3372	4	0.00
24/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3450	4	3450	4	0.00
24/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2674	2	2674	2	0.00
24/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	755	1	755	1	460.00
24/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	9404	8	9404	8	0.00
24/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2731	2	2731	2	0.00
24/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	3845	3	3845	3	0.00
24/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2702	2	2702	2	0.00
24/02/2022	2040 On 03-November-22			Bond Future	11.09	88.1069	11.0897	88.1069	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
24/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	4891	6	4891	6	0.00
24/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	4810	6	4810	6	0.00
24/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	4851	6	4851	6	0.00
24/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2800	2	2800	2	0.00
24/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2847	2	2847	2	0.00
24/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2823	2	2823	2	0.00
24/02/2022	2040 On 02-February-23			Bond Future	11.25	84.8853	11.2540	84.8853	0.00
24/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	3586	4	3586	4	0.00
24/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	3617	4	3617	4	0.00
24/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	3649	5	3649	5	0.00
24/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	4527	4	4527	4	0.00
24/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	4562	4	4562	4	0.00
24/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	4596	4	4596	4	0.00
24/02/2022	2044 On 05-May-22			Bond Future	10.82	86.7229	10.8249	86.7229	47,455.00
24/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	7559	9	7559	9	0.00
24/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	7448	9	7448	9	0.00
24/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	7504	9	7504	9	0.00
24/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	284	0	284	0	0.00
24/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	290	0	290	0	0.00
24/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	278	0	278	0	0.00
24/02/2022	2044 On 04-August-22			Bond Future	10.99	83.4985	10.9912	83.4985	21,683.00
24/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	3415	4	3415	4	0.00
24/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	3337	4	3337	4	0.00
24/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	3376	4	3376	4	0.00
24/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2695	2	2695	2	0.00
24/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2725	2	2725	2	0.00
24/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2666	2	2666	2	0.00
24/02/2022	2044 On 03-November-22			Bond Future	11.14	84.6852	11.1383	84.6852	0.00
24/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	4723	6	4723	6	0.00
24/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	4763	6	4763	6	0.00
24/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	4803	6	4803	6	0.00
24/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2995	2	2995	2	0.00
24/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	3020	2	3020	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
24/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	3045	2	3045	2	0.00
24/02/2022	2044 On 02-February-23			Bond Future	11.29	81.5390	11.2944	81.5390	0.00
24/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	3733	5	3733	5	0.00
24/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	3668	5	3668	5	0.00
24/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	3700	5	3700	5	0.00
24/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4666	4	4666	4	0.00
24/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4702	4	4702	4	0.00
24/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	4631	4	4631	4	0.00
24/02/2022	2046 On 05-May-22			Bond Future	119.57	119.9611	119.5689	119.9611	14,004.00
24/02/2022	2046 On 04-August-22			Bond Future	121.19	121.5910	121.1929	121.5910	2,969.00
24/02/2022	2046 On 03-November-22			Bond Future	121.01	121.4121	121.0076	121.4121	0.00
24/02/2022	2046 On 02-February-23			Bond Future	122.80	123.2070	122.7963	123.2070	0.00
24/02/2022	2050 On 05-May-22			Bond Future	123.35	123.5693	123.3541	123.5693	8,572.00
24/02/2022	2050 On 04-August-22			Bond Future	123.01	123.2259	123.0071	123.2259	1,194.00
24/02/2022	2050 On 03-November-22			Bond Future	124.78	125.0024	124.7796	125.0024	0.00
24/02/2022	2050 On 02-February-23			Bond Future	124.55	124.7788	124.5525	124.7788	0.00
24/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	AL37 On 05-May-22			Index Future	823.07	828.0560	823.0700	828.0560	0.00
24/02/2022	AL37 On 04-August-22			Index Future	833.93	838.9860	833.9290	838.9860	0.00
24/02/2022	AL37 On 03-November-22			Index Future	845.86	850.9910	845.8570	850.9910	0.00
24/02/2022	AL37 On 02-February-23			Index Future	858.16	863.3680	858.1570	863.3680	0.00
24/02/2022	AL7T On 05-May-22			Index Future	944.77	956.7710	944.7720	956.7710	0.00
24/02/2022	AL7T On 04-August-22			Index Future	957.24	969.4000	957.2370	969.4000	0.00
24/02/2022	AL7T On 03-November-22			Index Future	970.93	983.2710	970.9290	983.2710	0.00
24/02/2022	AL7T On 02-February-23			Index Future	985.05	997.5720	985.0480	997.5720	0.00
24/02/2022	ALBI On 05-May-22			Index Future	839.38	851.0190	839.3780	851.0190	129.00
24/02/2022	ALBI On 04-August-22			Index Future	850.45	862.2520	850.4520	862.2520	90.00
24/02/2022	ALBI On 03-November-22			Index Future	862.62	874.5900	862.6170	874.5900	0.00
24/02/2022	ALBI On 02-February-23			Index Future	875.16	887.3100	875.1610	887.3100	0.00
24/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2022	ES33 On 05-May-22			Bond Future	11.43	77.6948	11.4312	77.6948	87.00
24/02/2022	ES33 On 04-August-22			Bond Future	11.65	78.7507	11.6514	78.7507	263.00
24/02/2022	ES33 On 03-November-22			Bond Future	11.86	76.1049	11.8642	76.1049	0.00
24/02/2022	ES33 On 02-February-23			Bond Future	12.09	77.2314	12.0920	77.2314	0.00
24/02/2022	ES42 On 05-May-22			Bond Future	11.86	76.2036	11.8565	76.2036	1,190.00
24/02/2022	ES42 On 04-August-22			Bond Future	12.06	77.2402	12.0570	77.2402	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2022	ES42 On 03-November-22			Bond Future	12.25	74.0951	12.2515	74.0951	0.00
24/02/2022	ES42 On 02-February-23			Bond Future	12.45	75.1930	12.4516	75.1930	0.00
24/02/2022	GOVI On 05-May-22			GOVI	827.96	839.6020	827.9620	839.6020	989.00
24/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	397320	51	397320	51	0.00
24/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	397220	51	397220	51	0.00
24/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	397120	51	397120	51	0.00
24/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 04-August-22			GOVI	838.89	850.6850	838.8860	850.6850	0.00
24/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	196260	31	196260	31	0.00
24/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	196160	31	196160	31	0.00
24/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	196060	31	196060	31	0.00
24/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 03-November-22			GOVI	850.89	862.8570	850.8850	862.8570	0.00
24/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	304550	42	304550	42	0.00
24/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	304750	42	304750	42	0.00
24/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	304650	42	304650	42	0.00
24/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 02-February-23			GOVI	863.26	875.4060	863.2580	875.4060	0.00
24/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	124180	25	124180	25	0.00
24/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	124380	25	124380	25	0.00
24/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	124280	25	124280	25	0.00
24/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2022	IGOV On 05-May-22			Index Future	316.92	317.3710	316.9200	317.3710	499.00
24/02/2022	IGOV On 04-August-22			Index Future	321.18	321.6370	321.1790	321.6370	0.00

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24/02/2022	IGOV On 03-November-22			Index Future	325.85	326.3160	325.8490	326.3160	0.00
24/02/2022	IGOV On 02-February-23			Index Future	330.66	331.1370	330.6620	331.1370	0.00
24/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7650	4.2550	95.7650	0.00
24/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.4550	4.5850	95.4550	0.00
24/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.63	95.4100	4.6300	95.4100	0.00
24/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	95.0850	4.9850	95.0850	72.00
24/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	95.0300	5.0500	95.0300	0.00
24/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.37	94.7400	5.3700	94.7400	0.00
24/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.43	94.6800	5.4300	94.6800	0.00
24/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.97	94.1900	5.9650	94.1900	68.00
24/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.32	93.8500	6.3200	93.8500	0.00
24/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.48	93.6900	6.4800	93.6900	0.00
24/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.62	93.5450	6.6150	93.5450	75.00

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24/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.77	93.4150	6.7650	93.4150	0.00
24/02/2022	R023 On 05-May-22			Bond Future	5.36	103.3774	5.3633	103.3774	14,778.00
24/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	747	1	747	1	0.00
24/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	755	1	755	1	0.00
24/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	762	1	762	1	0.00
24/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	15	0	15	0	0.00
24/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	16	0	16	0	0.00
24/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	16	0	16	0	0.00
24/02/2022	R023 On 04-August-22			Bond Future	5.40	104.7334	5.4032	104.7334	2,360.00
24/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	420	0	420	0	0.00
24/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	425	0	425	0	0.00
24/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	429	0	429	0	0.00
24/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	75	0	75	0	0.00
24/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	76	0	76	0	0.00
24/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	77	0	77	0	0.00
24/02/2022	R023 On 03-November-22			Bond Future	5.00	102.3423	4.9954	102.3423	0.00
24/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	420	0	420	0	0.00
24/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	415	0	415	0	0.00
24/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	417	0	417	0	0.00
24/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	28	0	28	0	0.00
24/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	28	0	28	0	0.00
24/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	27	0	27	0	0.00
24/02/2022	R035 On 05-May-22			Bond Future	10.45	92.1725	10.4537	92.1725	74,206.00
24/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3329	4	3329	4	0.00
24/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	12600	14	12600	14	0.00
24/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	7427	9	7427	9	0.00
24/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	2899	4	2899	4	1,200.00
24/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	7322	9	7322	9	0.00
24/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	7374	9	7374	9	0.00
24/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	201	0	201	0	0.00
24/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	206	0	206	0	0.00
24/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	1212	1	1212	1	0.00
24/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	197	0	197	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
24/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	13	0	13	0	1,200.00
24/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	1021	1	1021	1	1,200.00
24/02/2022	R035 On 04-August-22			Bond Future	10.64	93.3622	10.6393	93.3622	48,495.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3066	4	3066	4	0.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4595	6	4595	6	0.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	2362	3	2362	3	400.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	9418	11	9418	11	0.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	2720	4	2720	4	0.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	2995	4	2995	4	0.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3030	4	3030	4	0.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	766	1	766	1	100.00
24/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	369	1	369	1	400.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	7703	6	7703	6	0.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	5967	5	5967	5	0.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	3049	2	3049	2	0.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2466	2	2466	2	0.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2493	2	2493	2	0.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2716	2	2716	2	100.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1605	1	1605	1	100.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	501	0	501	0	400.00
24/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2440	2	2440	2	0.00
24/02/2022	R035 On 03-November-22			Bond Future	10.81	90.2241	10.8057	90.2241	0.00
24/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4444	5	4444	5	0.00
24/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4482	5	4482	5	0.00
24/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	941	1	941	1	582.00
24/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4519	6	4519	6	0.00
24/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3929	5	3929	5	0.00
24/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	2591	3	2591	3	0.00
24/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	4045	3	4045	3	582.00
24/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2817	2	2817	2	582.00
24/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2457	2	2457	2	0.00
24/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	7253	6	7253	6	0.00
24/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2478	2	2478	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
24/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2499	2	2499	2	0.00
24/02/2022	R035 On 02-February-23			Bond Future	10.98	91.5768	10.9806	91.5768	0.00
24/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3423	4	3423	4	0.00
24/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3393	4	3393	4	0.00
24/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4026	5	4026	5	0.00
24/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3454	4	3454	4	0.00
24/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1050	1	1050	1	582.00
24/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	2823	4	2823	4	0.00
24/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4757	4	4757	4	582.00
24/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	8415	7	8415	7	0.00
24/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4054	3	4054	3	0.00
24/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3556	3	3556	3	582.00
24/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4113	3	4113	3	0.00
24/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4084	3	4084	3	0.00
24/02/2022	R186 On 05-May-22			Bond Future	8.04	114.0282	8.0437	114.0282	73,934.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	12	0	12	0	3,600.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2676	3	2676	3	0.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3678	4	3678	4	0.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1698	2	1698	2	0.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1807	2	1807	2	454.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	752	1	752	1	435.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1672	2	1672	2	0.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	133	0	133	0	435.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	264	0	264	0	3,600.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4527	5	4527	5	0.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1725	2	1725	2	0.00
24/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1273	2	1273	2	454.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	887	1	887	1	0.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	624	0	624	0	0.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	84	0	84	0	454.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2555	2	2555	2	0.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	3252	3	3252	3	0.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	649	0	649	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
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1411	1	1411	1	0.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	587	0	587	0	0.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	637	0	637	0	0.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	155	0	155	0	454.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	316	0	316	0	4,035.00
24/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	5445	5	5445	5	0.00
24/02/2022	R186 On 04-August-22			Bond Future	8.24	110.2623	8.2393	110.2623	8.00
24/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1382	2	1382	2	0.00
24/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1364	2	1364	2	0.00
24/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	104	0	104	0	3,600.00
24/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1401	2	1401	2	0.00
24/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	5868	7	5868	7	0.00
24/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1072	1	1072	1	3,600.00
24/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	225	0	225	0	3,600.00
24/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1739	1	1739	1	0.00
24/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	5087	4	5087	4	0.00
24/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	2136	2	2136	2	0.00
24/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1778	1	1778	1	0.00
24/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1759	1	1759	1	0.00
24/02/2022	R186 On 03-November-22			Bond Future	8.42	111.8279	8.4184	111.8279	0.00
24/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2190	3	2190	3	0.00
24/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2149	3	2149	3	0.00
24/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2169	3	2169	3	0.00
24/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1736	1	1736	1	0.00
24/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1751	1	1751	1	0.00
24/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1721	1	1721	1	0.00
24/02/2022	R186 On 02-February-23			Bond Future	8.62	108.1674	8.6179	108.1674	0.00
24/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1738	2	1738	2	0.00
24/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1707	2	1707	2	0.00
24/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1723	2	1723	2	0.00
24/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2694	2	2694	2	0.00
24/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2712	2	2712	2	0.00
24/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2676	2	2676	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
24/02/2022	R197 On 05-May-22			Bond Future	327.98	327.9571	327.9830	327.9571	747.00
24/02/2022	R197 On 04-August-22			Bond Future	324.03	324.0056	324.0300	324.0056	0.00
24/02/2022	R197 On 03-November-22			Bond Future	328.70	328.6771	328.7001	328.6771	0.00
24/02/2022	R197 On 02-February-23			Bond Future	324.95	324.9310	324.9535	324.9310	0.00
24/02/2022	R202 On 05-May-22			Bond Future	250.45	251.1317	250.4540	251.1317	6,398.00
24/02/2022	R202 On 04-August-22			Bond Future	249.39	250.0782	249.3900	250.0782	91.00
24/02/2022	R202 On 03-November-22			Bond Future	252.98	253.6826	252.9832	253.6826	0.00
24/02/2022	R202 On 02-February-23			Bond Future	252.15	252.8618	252.1511	252.8618	0.00
24/02/2022	R209 On 05-May-22			Bond Future	10.44	71.6519	10.4374	71.6519	21,969.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	5635	7	5635	7	0.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	8141	9	8141	9	0.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	114	0	114	0	2,975.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	299	1	299	1	8,525.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1121	2	1121	2	0.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	5590	7	5590	7	0.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	2694	4	2694	4	0.00
24/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	5545	7	5545	7	0.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	257	0	257	0	0.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	964	1	964	1	1,050.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	252	0	252	0	0.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	2187	1	2187	1	11,000.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	4325	3	4325	3	0.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	5685	4	5685	4	0.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	73	0	73	0	12,050.00
24/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	247	0	247	0	0.00
24/02/2022	R209 On 04-August-22			Bond Future	10.60	72.6081	10.5964	72.6081	1,550.00
24/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2340	3	2340	3	0.00
24/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2282	3	2282	3	0.00
24/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2311	3	2311	3	0.00
24/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2401	2	2401	2	0.00
24/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2427	2	2427	2	0.00
24/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	2376	2	2376	2	0.00
24/02/2022	R209 On 03-November-22			Bond Future	10.75	70.4945	10.7455	70.4945	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	5378	6	5378	6	0.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3642	5	3642	5	0.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3675	5	3675	5	0.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3708	5	3708	5	0.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	1178	2	1178	2	0.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	2226	3	2226	3	0.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	490	1	490	1	0.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	312	0	312	0	6,000.00
24/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3740	5	3740	5	0.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2230	2	2230	2	0.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	7689	7	7689	7	0.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	3567	3	3567	3	0.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	9081	8	9081	8	0.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	5367	4	5367	4	6,000.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2250	2	2250	2	0.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2270	2	2270	2	0.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2289	2	2289	2	6,000.00
24/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1474	1	1474	1	0.00
24/02/2022	R209 On 02-February-23			Bond Future	10.90	71.5218	10.9006	71.5218	0.00
24/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3006	4	3006	4	0.00
24/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	2979	4	2979	4	0.00
24/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	2952	4	2952	4	0.00
24/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3539	3	3539	3	0.00
24/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3592	3	3592	3	0.00
24/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	3566	3	3566	3	0.00
24/02/2022	R210 On 05-May-22			Bond Future	217.71	217.6804	217.7059	217.6804	1,039.00
24/02/2022	R210 On 04-August-22			Bond Future	220.66	220.6383	220.6628	220.6383	266.00
24/02/2022	R210 On 03-November-22			Bond Future	220.91	220.8900	220.9137	220.8900	0.00
24/02/2022	R210 On 02-February-23			Bond Future	224.18	224.1553	224.1788	224.1553	0.00
24/02/2022	R213 On 05-May-22			Bond Future	9.85	85.9017	9.8539	85.9017	24,993.00
24/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4285	5	4285	5	0.00
24/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4326	5	4326	5	0.00
24/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	4243	5	4243	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
24/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	343	0	343	0	0.00
24/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	350	0	350	0	0.00
24/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	357	0	357	0	0.00
24/02/2022	R213 On 04-August-22			Bond Future	10.05	87.0124	10.0459	87.0124	0.00
24/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	1777	2	1777	2	0.00
24/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	1731	2	1731	2	0.00
24/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	1754	2	1754	2	0.00
24/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2512	2	2512	2	0.00
24/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2567	2	2567	2	0.00
24/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2539	2	2539	2	0.00
24/02/2022	R213 On 03-November-22			Bond Future	10.22	84.7286	10.2184	84.7286	0.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3098	4	3098	4	0.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2036	3	2036	3	0.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2534	3	2534	3	0.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1739	2	1739	2	0.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	631	1	631	1	200.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3042	4	3042	4	0.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3070	4	3070	4	0.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	699	1	699	1	476.00
24/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3014	4	3014	4	0.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2280	2	2280	2	200.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5902	5	5902	5	0.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2240	2	2240	2	0.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2260	2	2260	2	0.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	6150	5	6150	5	0.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	3606	3	3606	3	476.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2672	2	2672	2	476.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	3206	3	3206	3	200.00
24/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2221	2	2221	2	0.00
24/02/2022	R213 On 02-February-23			Bond Future	10.40	85.9968	10.4012	85.9968	0.00
24/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2576	3	2576	3	0.00
24/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2553	3	2553	3	0.00
24/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	776	1	776	1	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2599	3	2599	3	0.00
24/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2889	4	2889	4	0.00
24/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2120	3	2120	3	0.00
24/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3131	3	3131	3	476.00
24/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3437	3	3437	3	0.00
24/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	6910	6	6910	6	0.00
24/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3993	3	3993	3	476.00
24/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3462	3	3462	3	0.00
24/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3412	3	3412	3	0.00
24/02/2022	R214 On 05-May-22			Bond Future	10.75	68.5194	10.7489	68.5194	16,386.00
24/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	5628	7	5628	7	0.00
24/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	5674	7	5674	7	0.00
24/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	5719	7	5719	7	0.00
24/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	277	0	277	0	0.00
24/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	271	0	271	0	0.00
24/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	266	0	266	0	0.00
24/02/2022	R214 On 04-August-22			Bond Future	10.91	69.4030	10.9082	69.4030	1,337.00
24/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	2694	3	2694	3	0.00
24/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	2725	4	2725	4	0.00
24/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	2757	4	2757	4	0.00
24/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	2318	2	2318	2	0.00
24/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	2294	2	2294	2	0.00
24/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	2343	2	2343	2	0.00
24/02/2022	R214 On 03-November-22			Bond Future	11.05	67.1200	11.0503	67.1200	0.00
24/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	3992	5	3992	5	0.00
24/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4026	5	4026	5	0.00
24/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	3959	5	3959	5	0.00
24/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	2334	2	2334	2	0.00
24/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	2353	2	2353	2	0.00
24/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	2373	2	2373	2	0.00
24/02/2022	R214 On 02-February-23			Bond Future	11.20	68.1271	11.1981	68.1271	0.00
24/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3171	4	3171	4	0.00
24/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3115	4	3115	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
24/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3143	4	3143	4	0.00
24/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3793	3	3793	3	0.00
24/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3821	3	3821	3	0.00
24/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3765	3	3765	3	0.00
24/02/2022	R248 On 05-May-22			Bond Future	10.74	86.0075	10.7425	86.0075	190,760.00
24/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	7569	9	7569	9	0.00
24/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	7455	9	7455	9	0.00
24/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	7512	9	7512	9	0.00
24/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	311	0	311	0	0.00
24/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	299	0	299	0	0.00
24/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	305	0	305	0	0.00
24/02/2022	R248 On 04-August-22			Bond Future	10.90	87.1167	10.9003	87.1167	6,019.00
24/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	3551	5	3551	5	0.00
24/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	321	1	321	1	2,400.00
24/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	1550	2	1550	2	2,400.00
24/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	3510	5	3510	5	0.00
24/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	3470	4	3470	4	0.00
24/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2901	2	2901	2	0.00
24/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2870	2	2870	2	0.00
24/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	5292	4	5292	4	0.00
24/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	9817	8	9817	8	0.00
24/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2839	2	2839	2	0.00
24/02/2022	R248 On 03-November-22			Bond Future	11.04	83.9524	11.0409	83.9524	0.00
24/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	4895	6	4895	6	0.00
24/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	4853	6	4853	6	0.00
24/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	4937	6	4937	6	0.00
24/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	3066	2	3066	2	0.00
24/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	3040	2	3040	2	0.00
24/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	3014	2	3014	2	0.00
24/02/2022	R248 On 02-February-23			Bond Future	11.19	85.2122	11.1874	85.2122	0.00
24/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	3954	5	3954	5	0.00
24/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	3920	5	3920	5	0.00
24/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	3989	5	3989	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
24/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4734	4	4734	4	0.00
24/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4803	4	4803	4	0.00
24/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	4768	4	4768	4	0.00