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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
25/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	2025 On 05-May-22			Bond Future	159.07	159.1451	159.0739	159.1451	5,471.00
25/02/2022	2025 On 04-August-22			Bond Future	159.61	159.6885	159.6145	159.6885	1,130.00
25/02/2022	2025 On 03-November-22			Bond Future	161.91	161.9892	161.9133	161.9892	0.00
25/02/2022	2025 On 02-February-23			Bond Future	162.65	162.7267	162.6486	162.7267	0.00
25/02/2022	2029 On 05-May-22			Bond Future	117.13	117.4551	117.1259	117.4551	2,746.00
25/02/2022	2029 On 04-August-22			Bond Future	118.72	119.0503	118.7159	119.0503	1,844.00
25/02/2022	2029 On 03-November-22			Bond Future	119.20	119.5360	119.1962	119.5360	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
25/02/2022	2029 On 02-February-23			Bond Future	120.96	121.3026	120.9575	121.3026	0.00
25/02/2022	2030 On 05-May-22			Bond Future	9.40	93.6094	9.3991	93.6094	74,903.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	5	0	5	0	200.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8015	7	8015	7	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4265	3	4265	3	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4307	3	4307	3	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1302	1	1302	1	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2185	2	2185	2	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	351	0	351	0	200.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	443	0	443	0	1,800.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2021	1	2021	1	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	28	0	28	0	1,800.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	110	0	110	0	1,073.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4349	4	4349	4	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3284	3	3284	3	0.00
25/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	856	1	856	1	7,500.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2149	3	2149	3	0.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	906	1	906	1	5,000.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3446	4	3446	4	0.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3110	4	3110	4	0.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	294	0	294	0	0.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6804	8	6804	8	0.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	995	1	995	1	5,000.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1555	2	1555	2	1,073.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	301	0	301	0	200.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	307	0	307	0	0.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	43	0	43	0	1,800.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	505	1	505	1	1,073.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	9122	10	9122	10	0.00
25/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	5051	6	5051	6	0.00
25/02/2022	2030 On 04-August-22			Bond Future	9.59	90.8519	9.5922	90.8519	25,263.00
25/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	959	1	959	1	800.00
25/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1964	2	1964	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
25/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	216	0	216	0	800.00
25/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1988	2	1988	2	0.00
25/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2014	2	2014	2	0.00
25/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	6851	6	6851	6	0.00
25/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	413	1	413	1	800.00
25/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2173	3	2173	3	0.00
25/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2198	3	2198	3	0.00
25/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6927	8	6927	8	0.00
25/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2223	3	2223	3	0.00
25/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3702	4	3702	4	0.00
25/02/2022	2030 On 03-November-22			Bond Future	9.76	92.1420	9.7629	92.1420	0.00
25/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3455	3	3455	3	0.00
25/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3426	3	3426	3	0.00
25/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3485	3	3485	3	0.00
25/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1883	2	1883	2	0.00
25/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1917	2	1917	2	0.00
25/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1900	2	1900	2	0.00
25/02/2022	2030 On 02-February-23			Bond Future	9.95	89.4792	9.9483	89.4792	0.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3106	3	3106	3	0.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2933	2	2933	2	0.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	877	1	877	1	102.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3056	3	3056	3	0.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3081	3	3081	3	0.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1430	1	1430	1	0.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2294	2	2294	2	0.00
25/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2602	2	2602	2	0.00
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6360	7	6360	7	0.00
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3644	4	3644	4	102.00
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4988	6	4988	6	0.00
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2820	3	2820	3	0.00
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2972	4	2972	4	102.00
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2863	3	2863	3	0.00
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2841	3	2841	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
25/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3294	4	3294	4	0.00
25/02/2022	2032 On 05-May-22			Bond Future	9.80	90.0392	9.7986	90.0392	138,074.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	987	1	987	1	780.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2952	2	2952	2	780.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3420	3	3420	3	993.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6992	6	6992	6	0.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6893	6	6893	6	0.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7688	7	7688	7	0.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6694	6	6694	6	0.00
25/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6942	6	6942	6	0.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	120	0	120	0	0.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	123	0	123	0	0.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	136	0	136	0	993.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	83	0	83	0	780.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	611	1	611	1	0.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	117	0	117	0	0.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	762	1	762	1	0.00
25/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2275	3	2275	3	0.00
25/02/2022	2032 On 04-August-22			Bond Future	9.97	91.2403	9.9743	91.2403	140.00
25/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	8931	8	8931	8	0.00
25/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10257	9	10257	9	0.00
25/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3025	2	3025	2	0.00
25/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3059	2	3059	2	0.00
25/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3093	2	3093	2	0.00
25/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1618	1	1618	1	800.00
25/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	350	0	350	0	800.00
25/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	6293	7	6293	7	0.00
25/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3076	4	3076	4	0.00
25/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1757	2	1757	2	0.00
25/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
25/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	217	0	217	0	0.00
25/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	311	0	311	0	800.00
25/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1714	2	1714	2	0.00

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25/02/2022	2032 On 03-November-22			Bond Future	10.14	88.3846	10.1392	88.3846	0.00
25/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4598	4	4598	4	0.00
25/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4238	4	4238	4	0.00
25/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1012	1	1012	1	180.00
25/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2796	2	2796	2	0.00
25/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3992	3	3992	3	0.00
25/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2939	2	2939	2	0.00
25/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1094	1	1094	1	454.00
25/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5533	6	5533	6	0.00
25/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2957	4	2957	4	454.00
25/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2824	3	2824	3	180.00
25/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1956	2	1956	2	180.00
25/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5744	7	5744	7	0.00
25/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2085	3	2085	3	454.00
25/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1786	2	1786	2	0.00
25/02/2022	2032 On 02-February-23			Bond Future	10.31	89.6725	10.3129	89.6725	0.00
25/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3439	3	3439	3	0.00
25/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3467	3	3467	3	0.00
25/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1078	1	1078	1	454.00
25/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2837	2	2837	2	0.00
25/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3791	3	3791	3	0.00
25/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3496	3	3496	3	0.00
25/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3031	4	3031	4	0.00
25/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2796	3	2796	3	454.00
25/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3661	4	3661	4	454.00
25/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6676	8	6676	8	0.00
25/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3056	4	3056	4	0.00
25/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3080	4	3080	4	0.00
25/02/2022	2033 On 05-May-22			Bond Future	113.21	114.1236	113.2059	114.1236	2,371.00
25/02/2022	2033 On 04-August-22			Bond Future	114.74	115.6734	114.7425	115.6734	4,967.00
25/02/2022	2033 On 03-November-22			Bond Future	115.08	116.0290	115.0837	116.0290	0.00
25/02/2022	2033 On 02-February-23			Bond Future	116.78	117.7436	116.7842	117.7436	0.00
25/02/2022	2037 On 05-May-22			Bond Future	10.44	86.4864	10.4426	86.4864	85,150.00

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25/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8696	7	8696	7	0.00
25/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8588	7	8588	7	0.00
25/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8642	7	8642	7	0.00
25/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	116	0	116	0	0.00
25/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	121	0	121	0	0.00
25/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	118	0	118	0	0.00
25/02/2022	2037 On 04-August-22			Bond Future	10.61	83.3835	10.6143	83.3835	49,271.00
25/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3824	3	3824	3	0.00
25/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5107	4	5107	4	1,050.00
25/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1272	1	1272	1	50.00
25/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6069	5	6069	5	0.00
25/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	8617	7	8617	7	0.00
25/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3783	3	3783	3	0.00
25/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3743	3	3743	3	0.00
25/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1987	3	1987	3	0.00
25/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	588	1	588	1	1,050.00
25/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1942	3	1942	3	0.00
25/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1085	1	1085	1	50.00
25/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4697	6	4697	6	0.00
25/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1964	3	1964	3	50.00
25/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1379	2	1379	2	0.00
25/02/2022	2037 On 03-November-22			Bond Future	10.77	84.5680	10.7660	84.5680	0.00
25/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5331	4	5331	4	0.00
25/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5414	5	5414	5	0.00
25/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5372	4	5372	4	0.00
25/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2032	3	2032	3	0.00
25/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2050	3	2050	3	0.00
25/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2014	3	2014	3	0.00
25/02/2022	2037 On 02-February-23			Bond Future	10.93	81.5449	10.9274	81.5449	0.00
25/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4220	3	4220	3	0.00
25/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4151	3	4151	3	0.00
25/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4185	3	4185	3	0.00
25/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3494	4	3494	4	0.00

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25/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3521	4	3521	4	0.00
25/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3468	4	3468	4	0.00
25/02/2022	2038 On 05-May-22			Bond Future	130.54	130.8513	130.5354	130.8513	4,174.00
25/02/2022	2038 On 04-August-22			Bond Future	130.49	130.8083	130.4864	130.8083	2,669.00
25/02/2022	2038 On 03-November-22			Bond Future	132.37	132.6932	132.3660	132.6932	0.00
25/02/2022	2038 On 02-February-23			Bond Future	132.46	132.7911	132.4581	132.7911	0.00
25/02/2022	2040 On 05-May-22			Bond Future	10.54	88.6196	10.5378	88.6196	62,507.00
25/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	278	0	278	0	1,200.00
25/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9191	8	9191	8	0.00
25/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9133	8	9133	8	0.00
25/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9249	8	9249	8	0.00
25/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2106	1	2106	1	1,200.00
25/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15463	14	15463	14	0.00
25/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	1,200.00
25/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1875	3	1875	3	0.00
25/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	127	0	127	0	0.00
25/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	124	0	124	0	0.00
25/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	130	0	130	0	0.00
25/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5686	7	5686	7	0.00
25/02/2022	2040 On 04-August-22			Bond Future	10.70	85.2949	10.7033	85.2949	40,532.00
25/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4356	3	4356	3	0.00
25/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10344	9	10344	9	0.00
25/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	489	0	489	0	460.00
25/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	2967	2	2967	2	460.00
25/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4312	3	4312	3	0.00
25/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4401	3	4401	3	0.00
25/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2022	3	2022	3	0.00
25/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	534	1	534	1	460.00
25/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	7992	9	7992	9	0.00
25/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2067	3	2067	3	0.00
25/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2990	4	2990	4	0.00
25/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2044	3	2044	3	0.00
25/02/2022	2040 On 03-November-22			Bond Future	10.85	86.5067	10.8492	86.5067	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
25/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5927	5	5927	5	0.00
25/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5838	5	5838	5	0.00
25/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5882	5	5882	5	0.00
25/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2210	3	2210	3	0.00
25/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2249	3	2249	3	0.00
25/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2229	3	2229	3	0.00
25/02/2022	2040 On 02-February-23			Bond Future	11.00	83.2616	11.0042	83.2616	0.00
25/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4432	4	4432	4	0.00
25/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4468	4	4468	4	0.00
25/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4504	4	4504	4	0.00
25/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3733	5	3733	5	0.00
25/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3763	5	3763	5	0.00
25/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3794	5	3794	5	0.00
25/02/2022	2044 On 05-May-22			Bond Future	10.60	85.1366	10.6018	85.1366	47,453.00
25/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9044	8	9044	8	0.00
25/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8929	7	8929	7	0.00
25/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8987	8	8987	8	0.00
25/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	154	0	154	0	0.00
25/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	158	0	158	0	0.00
25/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	151	0	151	0	0.00
25/02/2022	2044 On 04-August-22			Bond Future	10.76	81.8905	10.7594	81.8905	21,683.00
25/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4385	3	4385	3	0.00
25/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4295	3	4295	3	0.00
25/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4340	3	4340	3	0.00
25/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2026	3	2026	3	0.00
25/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2050	3	2050	3	0.00
25/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2003	3	2003	3	0.00
25/02/2022	2044 On 03-November-22			Bond Future	10.90	83.0540	10.8981	83.0540	0.00
25/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5750	5	5750	5	0.00
25/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5794	5	5794	5	0.00
25/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5839	5	5839	5	0.00
25/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2375	3	2375	3	0.00
25/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2395	3	2395	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
25/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2416	3	2416	3	0.00
25/02/2022	2044 On 02-February-23			Bond Future	11.05	79.8838	11.0450	79.8838	0.00
25/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4606	4	4606	4	0.00
25/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4570	4	4570	4	0.00
25/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4533	4	4533	4	0.00
25/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3886	5	3886	5	0.00
25/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3855	5	3855	5	0.00
25/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3825	5	3825	5	0.00
25/02/2022	2046 On 05-May-22			Bond Future	118.87	119.5689	118.8750	119.5689	14,004.00
25/02/2022	2046 On 04-August-22			Bond Future	120.49	121.1929	120.4889	121.1929	2,969.00
25/02/2022	2046 On 03-November-22			Bond Future	120.29	121.0076	120.2928	121.0076	0.00
25/02/2022	2046 On 02-February-23			Bond Future	122.07	122.7963	122.0706	122.7963	0.00
25/02/2022	2050 On 05-May-22			Bond Future	123.02	123.3541	123.0242	123.3541	8,622.00
25/02/2022	2050 On 04-August-22			Bond Future	122.67	123.0071	122.6708	123.0071	1,194.00
25/02/2022	2050 On 03-November-22			Bond Future	124.44	124.7796	124.4376	124.7796	0.00
25/02/2022	2050 On 02-February-23			Bond Future	124.20	124.5525	124.2047	124.5525	0.00
25/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	AL37 On 05-May-22			Index Future	826.97	823.0700	826.9680	823.0700	0.00
25/02/2022	AL37 On 04-August-22			Index Future	837.87	833.9290	837.8740	833.9290	0.00
25/02/2022	AL37 On 03-November-22			Index Future	849.85	845.8570	849.8540	845.8570	0.00
25/02/2022	AL37 On 02-February-23			Index Future	862.21	858.1570	862.2100	858.1570	0.00
25/02/2022	AL7T On 05-May-22			Index Future	955.74	944.7720	955.7360	944.7720	0.00
25/02/2022	AL7T On 04-August-22			Index Future	968.34	957.2370	968.3400	957.2370	0.00
25/02/2022	AL7T On 03-November-22			Index Future	982.19	970.9290	982.1850	970.9290	0.00
25/02/2022	AL7T On 02-February-23			Index Future	996.47	985.0480	996.4650	985.0480	0.00
25/02/2022	ALBI On 05-May-22			Index Future	850.46	839.3780	850.4600	839.3780	129.00
25/02/2022	ALBI On 04-August-22			Index Future	861.68	850.4520	861.6760	850.4520	90.00
25/02/2022	ALBI On 03-November-22			Index Future	874.00	862.6170	873.9960	862.6170	0.00
25/02/2022	ALBI On 02-February-23			Index Future	886.70	875.1610	886.7030	875.1610	0.00
25/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C007 On 31-January-37			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
25/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2022	ES33 On 05-May-22			Bond Future	11.22	76.4696	11.2224	76.4696	87.00
25/02/2022	ES33 On 04-August-22			Bond Future	11.43	77.5084	11.4338	77.5084	263.00
25/02/2022	ES33 On 03-November-22			Bond Future	11.64	74.8442	11.6375	74.8442	0.00
25/02/2022	ES33 On 02-February-23			Bond Future	11.86	75.9519	11.8555	75.9519	0.00
25/02/2022	ES42 On 05-May-22			Bond Future	11.63	74.8711	11.6322	74.8711	1,190.00
25/02/2022	ES42 On 04-August-22			Bond Future	11.82	75.8892	11.8236	75.8892	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
25/02/2022	ES42 On 03-November-22			Bond Future	12.01	72.7242	12.0084	72.7242	0.00
25/02/2022	ES42 On 02-February-23			Bond Future	12.20	73.8017	12.1984	73.8017	0.00
25/02/2022	GOVI On 05-May-22			GOVI	838.96	827.9620	838.9550	827.9620	989.00
25/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	507250	40	507250	40	0.00
25/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	507150	40	507150	40	0.00
25/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	507050	40	507050	40	0.00
25/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 04-August-22			GOVI	850.02	838.8860	850.0190	838.8860	0.00
25/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	307590	20	307590	20	0.00
25/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	307490	20	307490	20	0.00
25/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	307390	20	307390	20	0.00
25/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 03-November-22			GOVI	862.17	850.8850	862.1720	850.8850	0.00
25/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	417420	30	417420	30	0.00
25/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	417620	30	417620	30	0.00
25/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	417520	30	417520	30	0.00
25/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 02-February-23			GOVI	874.71	863.2580	874.7070	863.2580	0.00
25/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	238670	12	238670	12	0.00
25/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	238870	12	238870	12	0.00
25/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	238770	12	238770	12	0.00
25/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2022	IGOV On 05-May-22			Index Future	316.20	316.9200	316.2010	316.9200	499.00
25/02/2022	IGOV On 04-August-22			Index Future	320.45	321.1790	320.4480	321.1790	0.00

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25/02/2022	IGOV On 03-November-22			Index Future	325.11	325.8490	325.1060	325.8490	0.00
25/02/2022	IGOV On 02-February-23			Index Future	329.91	330.6620	329.9080	330.6620	0.00
25/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
25/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7450	4.2350	95.7450	0.00
25/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.4150	4.5850	95.4150	0.00
25/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.62	95.3700	4.6200	95.3700	0.00
25/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0150	4.9550	95.0150	72.00
25/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.00	94.9500	5.0000	94.9500	0.00
25/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.33	94.6300	5.3300	94.6300	0.00
25/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.38	94.5700	5.3800	94.5700	0.00
25/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.93	94.0350	5.9250	94.0350	68.00
25/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.16	93.6800	6.1600	93.6800	0.00
25/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.38	93.5200	6.3800	93.5200	0.00
25/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.53	93.3850	6.5250	93.3850	75.00

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25/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.67	93.2350	6.6650	93.2350	0.00
25/02/2022	R023 On 05-May-22			Bond Future	5.35	103.3439	5.3493	103.3439	14,778.00
25/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	757	1	757	1	0.00
25/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	765	1	765	1	0.00
25/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	772	1	772	1	0.00
25/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	0.00
25/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	0.00
25/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	15	0	15	0	0.00
25/02/2022	R023 On 04-August-22			Bond Future	5.38	104.6985	5.3836	104.6985	2,360.00
25/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	428	0	428	0	0.00
25/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	432	0	432	0	0.00
25/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	437	0	437	0	0.00
25/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	72	0	72	0	0.00
25/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	73	0	73	0	0.00
25/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	74	0	74	0	0.00
25/02/2022	R023 On 03-November-22			Bond Future	4.96	102.3068	4.9623	102.3068	0.00
25/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	429	0	429	0	0.00
25/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	423	0	423	0	0.00
25/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	426	0	426	0	0.00
25/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	26	0	26	0	0.00
25/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	26	0	26	0	0.00
25/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	26	0	26	0	0.00
25/02/2022	R035 On 05-May-22			Bond Future	10.25	90.6791	10.2456	90.6791	74,206.00
25/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4311	3	4311	3	0.00
25/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8689	7	8689	7	0.00
25/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	13943	13	13943	13	0.00
25/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3825	3	3825	3	1,200.00
25/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8581	7	8581	7	0.00
25/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8635	7	8635	7	0.00
25/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	112	0	112	0	0.00
25/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	114	0	114	0	0.00
25/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	789	1	789	1	0.00
25/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	109	0	109	0	0.00
25/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	653	1	653	1	1,200.00
25/02/2022	R035 On 04-August-22			Bond Future	10.42	91.8482	10.4227	91.8482	48,495.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3864	3	3864	3	0.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5557	5	5557	5	0.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3057	2	3057	2	400.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10640	9	10640	9	0.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3470	3	3470	3	0.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3824	3	3824	3	0.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3784	3	3784	3	0.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1107	1	1107	1	100.00
25/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	572	0	572	0	400.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	6539	8	6539	8	0.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4940	6	4940	6	0.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2376	3	2376	3	0.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1892	2	1892	2	0.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1914	2	1914	2	0.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2098	3	2098	3	100.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1199	2	1199	2	100.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	355	1	355	1	400.00
25/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1871	2	1871	2	0.00
25/02/2022	R035 On 03-November-22			Bond Future	10.58	88.6883	10.5807	88.6883	0.00
25/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5325	4	5325	4	0.00
25/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1285	1	1285	1	582.00
25/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5366	4	5366	4	0.00
25/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5407	5	5407	5	0.00
25/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4759	4	4759	4	0.00
25/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3252	3	3252	3	0.00
25/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3319	4	3319	4	582.00
25/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2260	3	2260	3	582.00
25/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1958	2	1958	2	0.00
25/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1976	2	1976	2	0.00
25/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	6211	7	6211	7	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
25/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1993	2	1993	2	0.00
25/02/2022	R035 On 02-February-23			Bond Future	10.75	90.0187	10.7464	90.0187	0.00
25/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4153	3	4153	3	0.00
25/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4822	4	4822	4	0.00
25/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4119	3	4119	3	0.00
25/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4187	3	4187	3	0.00
25/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1391	1	1391	1	582.00
25/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3476	3	3476	3	0.00
25/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	4003	5	4003	5	582.00
25/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7350	8	7350	8	0.00
25/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3381	4	3381	4	0.00
25/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3433	4	3433	4	0.00
25/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2946	4	2946	4	582.00
25/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3407	4	3407	4	0.00
25/02/2022	R186 On 05-May-22			Bond Future	7.91	113.3366	7.9098	113.3366	73,948.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	21	0	21	0	3,600.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3117	3	3117	3	0.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4164	4	4164	4	0.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2064	2	2064	2	0.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2184	2	2184	2	454.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2035	2	2035	2	0.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	985	1	985	1	435.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	201	0	201	0	435.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	377	0	377	0	3,600.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5035	5	5035	5	0.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2094	2	2094	2	0.00
25/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1589	1	1589	1	454.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	665	1	665	1	0.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	454	1	454	1	0.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	53	0	53	0	454.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2129	3	2129	3	0.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2780	3	2780	3	0.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1105	1	1105	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	474	1	474	1	0.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	425	1	425	1	0.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	464	1	464	1	0.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	102	0	102	0	454.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	218	0	218	0	4,035.00
25/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4915	5	4915	5	0.00
25/02/2022	R186 On 04-August-22			Bond Future	8.10	109.5608	8.0957	109.5608	8.00
25/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1648	1	1648	1	0.00
25/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	148	0	148	0	3,600.00
25/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1628	1	1628	1	0.00
25/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1669	1	1669	1	0.00
25/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6362	6	6362	6	0.00
25/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1300	1	1300	1	3,600.00
25/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	173	0	173	0	3,600.00
25/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1462	2	1462	2	0.00
25/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1497	2	1497	2	0.00
25/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4585	5	4585	5	0.00
25/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1818	2	1818	2	0.00
25/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1479	2	1479	2	0.00
25/02/2022	R186 On 03-November-22			Bond Future	8.26	111.1158	8.2641	111.1158	0.00
25/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2501	2	2501	2	0.00
25/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2456	2	2456	2	0.00
25/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2478	2	2478	2	0.00
25/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1492	2	1492	2	0.00
25/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1506	2	1506	2	0.00
25/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1479	2	1479	2	0.00
25/02/2022	R186 On 02-February-23			Bond Future	8.45	107.4447	8.4514	107.4447	0.00
25/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1994	2	1994	2	0.00
25/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1960	2	1960	2	0.00
25/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	1977	2	1977	2	0.00
25/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2388	3	2388	3	0.00
25/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2405	3	2405	3	0.00
25/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2371	3	2371	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
25/02/2022	R197 On 05-May-22			Bond Future	328.01	327.9830	328.0120	327.9830	747.00
25/02/2022	R197 On 04-August-22			Bond Future	324.05	324.0300	324.0531	324.0300	0.00
25/02/2022	R197 On 03-November-22			Bond Future	328.72	328.7001	328.7218	328.7001	0.00
25/02/2022	R197 On 02-February-23			Bond Future	324.97	324.9535	324.9726	324.9535	0.00
25/02/2022	R202 On 05-May-22			Bond Future	250.49	250.4540	250.4922	250.4540	6,398.00
25/02/2022	R202 On 04-August-22			Bond Future	249.42	249.3900	249.4246	249.3900	91.00
25/02/2022	R202 On 03-November-22			Bond Future	253.02	252.9832	253.0170	252.9832	0.00
25/02/2022	R202 On 02-February-23			Bond Future	252.18	252.1511	252.1838	252.1511	0.00
25/02/2022	R209 On 05-May-22			Bond Future	10.23	70.3134	10.2301	70.3134	21,327.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6710	6	6710	6	0.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9287	8	9287	8	0.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	3531	3	3531	3	0.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6616	6	6616	6	0.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6663	6	6663	6	0.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	225	0	225	0	2,975.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	523	0	523	0	8,525.00
25/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1658	1	1658	1	0.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1543	2	1543	2	11,000.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3368	4	3368	4	0.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	4615	6	4615	6	0.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	143	0	143	0	0.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	147	0	147	0	0.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	620	1	620	1	1,050.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	38	0	38	0	12,050.00
25/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	140	0	140	0	0.00
25/02/2022	R209 On 04-August-22			Bond Future	10.38	71.2515	10.3817	71.2515	1,550.00
25/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2996	2	2996	2	0.00
25/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2929	2	2929	2	0.00
25/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	2962	2	2962	2	0.00
25/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1856	2	1856	2	0.00
25/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1878	2	1878	2	0.00
25/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1835	2	1835	2	0.00
25/02/2022	R209 On 03-November-22			Bond Future	10.52	69.1181	10.5232	69.1181	2,750.00

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25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6271	5	6271	5	0.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4396	4	4396	4	0.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4431	4	4431	4	0.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4467	4	4467	4	0.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	1564	1	1564	1	0.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	2802	2	2802	2	0.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	461	0	461	0	6,000.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	701	0	701	0	0.00
25/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4503	4	4503	4	0.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1780	2	1780	2	0.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6687	8	6687	8	0.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2930	4	2930	4	0.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	8016	9	8016	9	0.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	4540	5	4540	5	6,000.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1796	2	1796	2	0.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1813	2	1813	2	0.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1830	2	1830	2	6,000.00
25/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1155	1	1155	1	0.00
25/02/2022	R209 On 02-February-23			Bond Future	10.67	70.1252	10.6703	70.1252	0.00
25/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3649	3	3649	3	0.00
25/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3619	3	3619	3	0.00
25/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3589	3	3589	3	0.00
25/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2952	4	2952	4	0.00
25/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2999	4	2999	4	0.00
25/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2976	4	2976	4	0.00
25/02/2022	R210 On 05-May-22			Bond Future	217.25	217.7059	217.2469	217.7059	1,039.00
25/02/2022	R210 On 04-August-22			Bond Future	220.20	220.6628	220.1963	220.6628	266.00
25/02/2022	R210 On 03-November-22			Bond Future	220.44	220.9137	220.4395	220.9137	0.00
25/02/2022	R210 On 02-February-23			Bond Future	223.70	224.1788	223.6970	224.1788	0.00
25/02/2022	R213 On 05-May-22			Bond Future	9.66	84.7828	9.6608	84.7828	25,193.00
25/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5196	4	5196	4	0.00
25/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5152	4	5152	4	0.00
25/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5108	4	5108	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
25/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	208	0	208	0	0.00
25/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	212	0	212	0	0.00
25/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	217	0	217	0	0.00
25/02/2022	R213 On 04-August-22			Bond Future	9.84	85.8778	9.8442	85.8778	0.00
25/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2275	2	2275	2	0.00
25/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2221	2	2221	2	0.00
25/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2248	2	2248	2	0.00
25/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1992	3	1992	3	0.00
25/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2039	3	2039	3	0.00
25/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	2015	3	2015	3	0.00
25/02/2022	R213 On 03-November-22			Bond Future	10.01	83.5776	10.0079	83.5776	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3711	3	3711	3	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2521	2	2521	2	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3085	3	3085	3	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2179	2	2179	2	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	856	1	856	1	200.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3649	3	3649	3	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3680	3	3680	3	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3618	3	3618	3	0.00
25/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	940	1	940	1	476.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5111	6	5111	6	0.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1852	2	1852	2	200.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1818	2	1818	2	0.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1835	2	1835	2	0.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5343	6	5343	6	0.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	3015	4	3015	4	476.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2191	3	2191	3	476.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2660	3	2660	3	200.00
25/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1801	2	1801	2	0.00
25/02/2022	R213 On 02-February-23			Bond Future	10.18	84.8291	10.1813	84.8291	0.00
25/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3095	3	3095	3	0.00
25/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1012	1	1012	1	476.00
25/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3069	3	3069	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
25/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3120	3	3120	3	0.00
25/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3442	3	3442	3	0.00
25/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2582	2	2582	2	0.00
25/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2637	3	2637	3	476.00
25/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2909	3	2909	3	0.00
25/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2932	3	2932	3	0.00
25/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	6100	7	6100	7	0.00
25/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3408	4	3408	4	476.00
25/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2887	3	2887	3	0.00
25/02/2022	R214 On 05-May-22			Bond Future	10.53	67.2228	10.5263	67.2228	16,386.00
25/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6820	6	6820	6	0.00
25/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6868	6	6868	6	0.00
25/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6915	6	6915	6	0.00
25/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	152	0	152	0	0.00
25/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	149	0	149	0	0.00
25/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	145	0	145	0	0.00
25/02/2022	R214 On 04-August-22			Bond Future	10.68	68.0888	10.6775	68.0888	1,337.00
25/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3462	3	3462	3	0.00
25/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3498	3	3498	3	0.00
25/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3535	3	3535	3	0.00
25/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1757	2	1757	2	0.00
25/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1737	2	1737	2	0.00
25/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1778	2	1778	2	0.00
25/02/2022	R214 On 03-November-22			Bond Future	10.81	65.7868	10.8117	65.7868	0.00
25/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4888	4	4888	4	0.00
25/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4851	4	4851	4	0.00
25/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4814	4	4814	4	0.00
25/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1843	2	1843	2	0.00
25/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1859	2	1859	2	0.00
25/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1876	2	1876	2	0.00
25/02/2022	R214 On 02-February-23			Bond Future	10.95	66.7744	10.9510	66.7744	0.00
25/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3893	3	3893	3	0.00
25/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3830	3	3830	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
25/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3861	3	3861	3	0.00
25/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3139	4	3139	4	0.00
25/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3164	4	3164	4	0.00
25/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3115	4	3115	4	0.00
25/02/2022	R248 On 05-May-22			Bond Future	10.51	84.3591	10.5145	84.3591	190,760.00
25/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9142	8	9142	8	0.00
25/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9024	7	9024	7	0.00
25/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9083	8	9083	8	0.00
25/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	166	0	166	0	0.00
25/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	159	0	159	0	0.00
25/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	163	0	163	0	0.00
25/02/2022	R248 On 04-August-22			Bond Future	10.66	85.4458	10.6635	85.4458	6,019.00
25/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4576	4	4576	4	0.00
25/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	535	0	535	0	2,400.00
25/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2185	2	2185	2	2,400.00
25/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4529	4	4529	4	0.00
25/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4483	3	4483	3	0.00
25/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2178	3	2178	3	0.00
25/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2153	3	2153	3	0.00
25/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	4192	5	4192	5	0.00
25/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	8296	10	8296	10	0.00
25/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2129	3	2129	3	0.00
25/02/2022	R248 On 03-November-22			Bond Future	10.80	82.2575	10.7955	82.2575	0.00
25/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6000	5	6000	5	0.00
25/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5954	5	5954	5	0.00
25/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6046	5	6046	5	0.00
25/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2407	3	2407	3	0.00
25/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2386	3	2386	3	0.00
25/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2364	3	2364	3	0.00
25/02/2022	R248 On 02-February-23			Bond Future	10.93	83.4924	10.9326	83.4924	0.00
25/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4892	4	4892	4	0.00
25/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4852	4	4852	4	0.00
25/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4931	4	4931	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
25/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3890	5	3890	5	0.00
25/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3951	5	3951	5	0.00
25/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3921	5	3921	5	0.00