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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
16/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	2025 On 05-May-22			Bond Future	158.58	158.5274	158.5773	158.5274	5,456.00
16/02/2022	2025 On 04-August-22			Bond Future	158.99	158.9429	158.9937	158.9429	1,130.00
16/02/2022	2025 On 03-November-22			Bond Future	161.38	161.3321	161.3796	161.3321	0.00
16/02/2022	2025 On 02-February-23			Bond Future	162.13	162.0870	162.1338	162.0870	0.00
16/02/2022	2029 On 05-May-22			Bond Future	116.37	116.3202	116.3652	116.3202	2,746.00
16/02/2022	2029 On 04-August-22			Bond Future	117.86	117.8111	117.8569	117.8111	1,844.00
16/02/2022	2029 On 03-November-22			Bond Future	118.40	118.3534	118.3969	118.3534	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
16/02/2022	2029 On 02-February-23			Bond Future	120.16	120.1201	120.1632	120.1201	0.00
16/02/2022	2030 On 05-May-22			Bond Future	9.24	94.9730	9.2426	94.9730	74,420.00
16/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	15	0	15	0	200.00
16/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	8821	8	8821	8	0.00
16/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	5017	5	5017	5	0.00
16/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	5060	5	5060	5	0.00
16/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1809	2	1809	2	0.00
16/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2813	2	2813	2	0.00
16/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	599	0	599	0	200.00
16/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	729	1	729	1	1,800.00
16/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2630	2	2630	2	0.00
16/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	71	0	71	0	1,800.00
16/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	225	0	225	0	1,073.00
16/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	5104	5	5104	5	0.00
16/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	3995	4	3995	4	0.00
16/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	1269	1	1269	1	7,500.00
16/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	1753	2	1753	2	0.00
16/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	723	1	723	1	5,000.00
16/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	2884	3	2884	3	0.00
16/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	2587	3	2587	3	0.00
16/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	240	0	240	0	0.00
16/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	6038	6	6038	6	0.00
16/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	795	1	795	1	5,000.00
16/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1252	1	1252	1	1,073.00
16/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	245	0	245	0	200.00
16/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	250	0	250	0	0.00
16/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	39	0	39	0	1,800.00
16/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	405	0	405	0	1,073.00
16/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	8323	9	8323	9	0.00
16/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	4356	5	4356	5	0.00
16/02/2022	2030 On 04-August-22			Bond Future	9.44	92.1614	9.4422	92.1614	26,505.00
16/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	1270	1	1270	1	800.00
16/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	2418	2	2418	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
16/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	331	0	331	0	800.00
16/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	2446	2	2446	2	0.00
16/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	2474	2	2474	2	0.00
16/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	7546	7	7546	7	0.00
16/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	359	0	359	0	800.00
16/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	1885	2	1885	2	0.00
16/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	1907	2	1907	2	0.00
16/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	6294	7	6294	7	0.00
16/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	1929	2	1929	2	0.00
16/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	3264	4	3264	4	0.00
16/02/2022	2030 On 03-November-22			Bond Future	9.59	93.5295	9.5939	93.5295	0.00
16/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	3985	4	3985	4	0.00
16/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	3953	4	3953	4	0.00
16/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	4017	4	4017	4	0.00
16/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	1598	2	1598	2	0.00
16/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	1628	2	1628	2	0.00
16/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	1613	2	1613	2	0.00
16/02/2022	2030 On 02-February-23			Bond Future	9.77	90.9010	9.7678	90.9010	0.00
16/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	3615	3	3615	3	0.00
16/02/2022	2030 On 02-February-23	9.94	Call	Bond Future	3428	3	3428	3	0.00
16/02/2022	2030 On 02-February-23	8.81	Call	Bond Future	1119	1	1119	1	102.00
16/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	3560	3	3560	3	0.00
16/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	3587	3	3587	3	0.00
16/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1759	2	1759	2	0.00
16/02/2022	2030 On 02-February-23	9.66	Call	Bond Future	2731	2	2731	2	0.00
16/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	3070	3	3070	3	0.00
16/02/2022	2030 On 02-February-23	8.81	Put	Bond Future	5759	6	5759	6	0.00
16/02/2022	2030 On 02-February-23	9.66	Put	Bond Future	3239	3	3239	3	102.00
16/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	4475	5	4475	5	0.00
16/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	2487	3	2487	3	0.00
16/02/2022	2030 On 02-February-23	9.94	Put	Bond Future	2624	3	2624	3	102.00
16/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	2525	3	2525	3	0.00
16/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	2505	3	2505	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
16/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	2919	3	2919	3	0.00
16/02/2022	2032 On 05-May-22			Bond Future	9.67	91.5179	9.6685	91.5179	138,257.00
16/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	1413	1	1413	1	780.00
16/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	3609	3	3609	3	780.00
16/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	4102	4	4102	4	993.00
16/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	7751	7	7751	7	0.00
16/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	7651	7	7651	7	0.00
16/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	8451	8	8451	8	0.00
16/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	7451	7	7451	7	0.00
16/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	7701	7	7701	7	0.00
16/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	115	0	115	0	0.00
16/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	129	0	129	0	993.00
16/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	82	0	82	0	780.00
16/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	530	1	530	1	0.00
16/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	118	0	118	0	0.00
16/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	113	0	113	0	0.00
16/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	655	1	655	1	0.00
16/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	1938	2	1938	2	0.00
16/02/2022	2032 On 04-August-22			Bond Future	9.85	92.6682	9.8509	92.6682	0.00
16/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	9616	9	9616	9	0.00
16/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	10951	11	10951	11	0.00
16/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	3549	3	3549	3	0.00
16/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	3586	3	3586	3	0.00
16/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	3622	3	3622	3	0.00
16/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	2015	2	2015	2	800.00
16/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	514	0	514	0	800.00
16/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	5754	6	5754	6	0.00
16/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	2769	3	2769	3	0.00
16/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	1578	2	1578	2	0.00
16/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	1559	2	1559	2	0.00
16/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	207	0	207	0	0.00
16/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	292	0	292	0	800.00
16/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	1539	2	1539	2	0.00

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16/02/2022	2032 On 03-November-22			Bond Future	10.00	89.8908	10.0003	89.8908	0.00
16/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	5148	5	5148	5	0.00
16/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	4769	4	4769	4	0.00
16/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	1245	1	1245	1	180.00
16/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	3228	3	3228	3	0.00
16/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	4509	4	4509	4	0.00
16/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	1341	1	1341	1	454.00
16/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	3383	3	3383	3	0.00
16/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	2498	3	2498	3	180.00
16/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	1718	2	1718	2	180.00
16/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	5208	5	5208	5	0.00
16/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	5009	5	5009	5	0.00
16/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	2619	3	2619	3	454.00
16/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	1832	2	1832	2	454.00
16/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1567	2	1567	2	0.00
16/02/2022	2032 On 02-February-23			Bond Future	10.17	91.2145	10.1655	91.2145	0.00
16/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	3946	4	3946	4	0.00
16/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	3977	4	3977	4	0.00
16/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	1345	1	1345	1	454.00
16/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	3298	3	3298	3	0.00
16/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	4323	4	4323	4	0.00
16/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	4008	4	4008	4	0.00
16/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	2748	3	2748	3	0.00
16/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	2533	3	2533	3	454.00
16/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	3328	3	3328	3	454.00
16/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	6148	6	6148	6	0.00
16/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	2771	3	2771	3	0.00
16/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	2793	3	2793	3	0.00
16/02/2022	2033 On 05-May-22			Bond Future	113.75	113.4790	113.7467	113.4790	2,371.00
16/02/2022	2033 On 04-August-22			Bond Future	115.20	114.9335	115.2048	114.9335	4,967.00
16/02/2022	2033 On 03-November-22			Bond Future	115.62	115.3508	115.6232	115.3508	0.00
16/02/2022	2033 On 02-February-23			Bond Future	117.35	117.0724	117.3480	117.0724	0.00
16/02/2022	2037 On 05-May-22			Bond Future	10.23	88.7540	10.2349	88.7540	85,031.00

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16/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	10065	10	10065	10	0.00
16/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	9955	9	9955	9	0.00
16/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	10010	10	10010	10	0.00
16/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	89	0	89	0	0.00
16/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	93	0	93	0	0.00
16/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	91	0	91	0	0.00
16/02/2022	2037 On 04-August-22			Bond Future	10.41	85.6138	10.4085	85.6138	49,415.00
16/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	4797	4	4797	4	0.00
16/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	6183	6	6183	6	1,050.00
16/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1842	2	1842	2	50.00
16/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	7201	7	7201	7	0.00
16/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	9849	9	9849	9	0.00
16/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	4752	4	4752	4	0.00
16/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	4708	4	4708	4	0.00
16/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	1605	2	1605	2	0.00
16/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	473	0	473	0	1,050.00
16/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	1568	2	1568	2	0.00
16/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	870	1	870	1	50.00
16/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	3921	4	3921	4	0.00
16/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	1587	2	1587	2	50.00
16/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1108	1	1108	1	0.00
16/02/2022	2037 On 03-November-22			Bond Future	10.54	86.8854	10.5443	86.8854	0.00
16/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	6424	6	6424	6	0.00
16/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	6513	6	6513	6	0.00
16/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	6469	6	6469	6	0.00
16/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	1709	2	1709	2	0.00
16/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	1724	2	1724	2	0.00
16/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	1694	2	1694	2	0.00
16/02/2022	2037 On 02-February-23			Bond Future	10.70	83.9092	10.6951	83.9092	0.00
16/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	5139	5	5139	5	0.00
16/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	5064	5	5064	5	0.00
16/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	5101	5	5101	5	0.00
16/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	2957	3	2957	3	0.00

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16/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	2981	3	2981	3	0.00
16/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	2934	3	2934	3	0.00
16/02/2022	2038 On 05-May-22			Bond Future	130.40	130.7604	130.3955	130.7604	4,174.00
16/02/2022	2038 On 04-August-22			Bond Future	130.25	130.6181	130.2485	130.6181	2,669.00
16/02/2022	2038 On 03-November-22			Bond Future	132.20	132.5821	132.2038	132.5821	0.00
16/02/2022	2038 On 02-February-23			Bond Future	132.32	132.7017	132.3164	132.7017	0.00
16/02/2022	2040 On 05-May-22			Bond Future	10.37	90.9609	10.3710	90.9609	62,316.00
16/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	541	0	541	0	1,200.00
16/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	10383	10	10383	10	0.00
16/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	10324	10	10324	10	0.00
16/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	16676	16	16676	16	0.00
16/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	10441	10	10441	10	0.00
16/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2932	3	2932	3	1,200.00
16/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	1488	2	1488	2	0.00
16/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	106	0	106	0	0.00
16/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	104	0	104	0	0.00
16/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	5	0	5	0	1,200.00
16/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	108	0	108	0	0.00
16/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	4736	5	4736	5	0.00
16/02/2022	2040 On 04-August-22			Bond Future	10.54	87.5983	10.5396	87.5983	39,528.00
16/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	5215	5	5215	5	0.00
16/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	11427	11	11427	11	0.00
16/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	746	1	746	1	460.00
16/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	3703	3	3703	3	460.00
16/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	5167	5	5167	5	0.00
16/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	5263	5	5263	5	0.00
16/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	1723	2	1723	2	0.00
16/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	456	0	456	0	460.00
16/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	7089	7	7089	7	0.00
16/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	1762	2	1762	2	0.00
16/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	2566	3	2566	3	0.00
16/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	1743	2	1743	2	0.00
16/02/2022	2040 On 03-November-22			Bond Future	10.67	88.8996	10.6717	88.8996	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
16/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	6795	6	6795	6	0.00
16/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	6700	6	6700	6	0.00
16/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	6747	6	6747	6	0.00
16/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	1845	2	1845	2	0.00
16/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	1879	2	1879	2	0.00
16/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	1862	2	1862	2	0.00
16/02/2022	2040 On 02-February-23			Bond Future	10.82	85.7028	10.8179	85.7028	0.00
16/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	5230	5	5230	5	0.00
16/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	5269	5	5269	5	0.00
16/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	5308	5	5308	5	0.00
16/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3274	3	3274	3	0.00
16/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	3301	3	3301	3	0.00
16/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	3329	3	3329	3	0.00
16/02/2022	2044 On 05-May-22			Bond Future	10.43	87.5302	10.4293	87.5302	50,834.00
16/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	10295	10	10295	10	0.00
16/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	10178	10	10178	10	0.00
16/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	10237	10	10237	10	0.00
16/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	121	0	121	0	0.00
16/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	124	0	124	0	0.00
16/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	119	0	119	0	0.00
16/02/2022	2044 On 04-August-22			Bond Future	10.59	84.2494	10.5892	84.2494	21,683.00
16/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	5296	5	5296	5	0.00
16/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	5200	5	5200	5	0.00
16/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	5248	5	5248	5	0.00
16/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	1700	2	1700	2	0.00
16/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	1721	2	1721	2	0.00
16/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	1680	2	1680	2	0.00
16/02/2022	2044 On 03-November-22			Bond Future	10.71	85.5011	10.7144	85.5011	0.00
16/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	6642	6	6642	6	0.00
16/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	6689	6	6689	6	0.00
16/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	6736	6	6736	6	0.00
16/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	1967	2	1967	2	0.00
16/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	1985	2	1985	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
16/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2003	2	2003	2	0.00
16/02/2022	2044 On 02-February-23			Bond Future	10.85	82.3795	10.8527	82.3795	0.00
16/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	5449	5	5449	5	0.00
16/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	5370	5	5370	5	0.00
16/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	5409	5	5409	5	0.00
16/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3359	4	3359	4	0.00
16/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	3387	4	3387	4	0.00
16/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3331	3	3331	3	0.00
16/02/2022	2046 On 05-May-22			Bond Future	119.46	119.4068	119.4582	119.4068	14,004.00
16/02/2022	2046 On 04-August-22			Bond Future	120.99	120.9372	120.9893	120.9372	2,969.00
16/02/2022	2046 On 03-November-22			Bond Future	120.88	120.8257	120.8756	120.8257	0.00
16/02/2022	2046 On 02-February-23			Bond Future	122.68	122.6297	122.6793	122.6297	0.00
16/02/2022	2050 On 05-May-22			Bond Future	123.71	123.6549	123.7076	123.6549	8,572.00
16/02/2022	2050 On 04-August-22			Bond Future	123.27	123.2194	123.2728	123.2194	1,194.00
16/02/2022	2050 On 03-November-22			Bond Future	125.12	125.0720	125.1232	125.0720	0.00
16/02/2022	2050 On 02-February-23			Bond Future	124.92	124.8717	124.9226	124.8717	0.00
16/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	AL37 On 05-May-22			Index Future	830.13	827.2770	830.1290	827.2770	0.00
16/02/2022	AL37 On 04-August-22			Index Future	840.45	837.5650	840.4530	837.5650	0.00
16/02/2022	AL37 On 03-November-22			Index Future	852.97	850.0470	852.9710	850.0470	0.00
16/02/2022	AL37 On 02-February-23			Index Future	865.49	862.5290	865.4930	862.5290	0.00
16/02/2022	AL7T On 05-May-22			Index Future	964.02	959.7060	964.0170	959.7060	0.00
16/02/2022	AL7T On 04-August-22			Index Future	976.01	971.6410	976.0060	971.6410	0.00
16/02/2022	AL7T On 03-November-22			Index Future	990.54	986.1210	990.5430	986.1210	0.00
16/02/2022	AL7T On 02-February-23			Index Future	1005.08	1000.6010	1005.0840	1000.6010	0.00
16/02/2022	ALBI On 05-May-22			Index Future	859.39	855.3240	859.3910	855.3240	124.00
16/02/2022	ALBI On 04-August-22			Index Future	870.08	865.9610	870.0790	865.9610	90.00
16/02/2022	ALBI On 03-November-22			Index Future	883.04	878.8660	883.0380	878.8660	0.00
16/02/2022	ALBI On 02-February-23			Index Future	896.00	891.7710	896.0010	891.7710	0.00
16/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	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
16/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2022	ES33 On 05-May-22			Bond Future	11.02	78.1859	11.0190	78.1859	87.00
16/02/2022	ES33 On 04-August-22			Bond Future	11.23	79.1880	11.2333	79.1880	263.00
16/02/2022	ES33 On 03-November-22			Bond Future	11.42	76.5975	11.4192	76.5975	0.00
16/02/2022	ES33 On 02-February-23			Bond Future	11.63	77.7428	11.6254	77.7428	0.00
16/02/2022	ES42 On 05-May-22			Bond Future	11.47	76.8547	11.4683	76.8547	1,190.00
16/02/2022	ES42 On 04-August-22			Bond Future	11.66	77.8396	11.6627	77.8396	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
16/02/2022	ES42 On 03-November-22			Bond Future	11.83	74.7520	11.8329	74.7520	0.00
16/02/2022	ES42 On 02-February-23			Bond Future	12.01	75.8711	12.0138	75.8711	0.00
16/02/2022	GOVI On 05-May-22			GOVI	847.91	843.8580	847.9080	843.8580	989.00
16/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	596780	56	596780	56	0.00
16/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	596680	56	596680	56	0.00
16/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	596580	56	596580	56	0.00
16/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 04-August-22			GOVI	858.45	854.3520	858.4530	854.3520	0.00
16/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	391930	35	391930	35	0.00
16/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	391830	35	391830	35	0.00
16/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	391730	35	391730	35	0.00
16/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 03-November-22			GOVI	871.24	867.0850	871.2390	867.0850	0.00
16/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	508090	47	508090	47	0.00
16/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	508290	47	508290	47	0.00
16/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	508190	47	508190	47	0.00
16/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 02-February-23			GOVI	884.03	879.8160	884.0300	879.8160	0.00
16/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	331900	29	331900	29	0.00
16/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	332100	29	332100	29	0.00
16/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	332000	29	332000	29	0.00
16/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
16/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
16/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2022	IGOV On 05-May-22			Index Future	316.07	316.0890	316.0680	316.0890	499.00
16/02/2022	IGOV On 04-August-22			Index Future	320.08	320.0970	320.0760	320.0970	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
16/02/2022	IGOV On 03-November-22			Index Future	324.92	324.9440	324.9190	324.9440	0.00
16/02/2022	IGOV On 02-February-23			Index Future	329.76	329.7890	329.7640	329.7890	0.00
16/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
16/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
16/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8350	4.1750	95.8350	0.00
16/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7850	4.2150	95.7850	0.00
16/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4200	4.5500	95.4200	0.00
16/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.61	95.3700	4.6100	95.3700	0.00
16/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0350	4.9150	95.0350	72.00
16/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.97	94.9800	4.9700	94.9800	0.00
16/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.37	94.6350	5.3650	94.6350	0.00
16/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.33	94.6100	5.3300	94.6100	0.00
16/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.85	94.0900	5.8450	94.0900	68.00
16/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.19	93.7300	6.1900	93.7300	0.00
16/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.36	93.5600	6.3550	93.5600	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
16/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.52	93.3950	6.5150	93.3950	75.00
16/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.67	93.2550	6.6650	93.2550	0.00
16/02/2022	R023 On 05-May-22			Bond Future	5.31	103.3431	5.3105	103.3431	14,778.00
16/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	793	1	793	1	0.00
16/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	800	1	800	1	0.00
16/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	808	1	808	1	0.00
16/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	19	0	19	0	0.00
16/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	19	0	19	0	0.00
16/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	20	0	20	0	0.00
16/02/2022	R023 On 04-August-22			Bond Future	5.47	104.6179	5.4703	104.6179	2,360.00
16/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	396	0	396	0	0.00
16/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	401	0	401	0	0.00
16/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	405	0	405	0	0.00
16/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	88	0	88	0	0.00
16/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	89	0	89	0	0.00
16/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	90	0	90	0	0.00
16/02/2022	R023 On 03-November-22			Bond Future	4.91	102.2910	4.9133	102.2910	0.00
16/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	443	0	443	0	0.00
16/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	438	0	438	0	0.00
16/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	440	0	440	0	0.00
16/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	26	0	26	0	0.00
16/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	26	0	26	0	0.00
16/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	25	0	25	0	0.00
16/02/2022	R035 On 05-May-22			Bond Future	10.05	92.7528	10.0530	92.7528	72,546.00
16/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	5383	5	5383	5	0.00
16/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	15219	15	15219	15	0.00
16/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	9935	9	9935	9	0.00
16/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	4859	4	4859	4	1,200.00
16/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	9825	9	9825	9	0.00
16/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	9880	9	9880	9	0.00
16/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	81	0	81	0	0.00
16/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	83	0	83	0	0.00
16/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	546	1	546	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
16/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	79	0	79	0	0.00
16/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	6	0	6	0	1,200.00
16/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	449	1	449	1	1,200.00
16/02/2022	R035 On 04-August-22			Bond Future	10.23	93.8791	10.2330	93.8791	48,495.00
16/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	4763	4	4763	4	0.00
16/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	6571	6	6571	6	0.00
16/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	11808	11	11808	11	0.00
16/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	3875	3	3875	3	400.00
16/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	4332	4	4332	4	0.00
16/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	4676	4	4676	4	0.00
16/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	4720	4	4720	4	0.00
16/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1598	1	1598	1	100.00
16/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	903	1	903	1	400.00
16/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	5646	6	5646	6	0.00
16/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	4208	4	4208	4	0.00
16/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	1971	2	1971	2	0.00
16/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	1565	2	1565	2	0.00
16/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	1583	2	1583	2	0.00
16/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	1737	2	1737	2	100.00
16/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	990	1	990	1	100.00
16/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	300	0	300	0	400.00
16/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	1547	2	1547	2	0.00
16/02/2022	R035 On 03-November-22			Bond Future	10.37	90.8059	10.3748	90.8059	0.00
16/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	6248	6	6248	6	0.00
16/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	6293	6	6293	6	0.00
16/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1703	1	1703	1	582.00
16/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	6337	6	6337	6	0.00
16/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	5640	5	5640	5	0.00
16/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	3983	4	3983	4	0.00
16/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	2753	3	2753	3	582.00
16/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	1844	2	1844	2	582.00
16/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	1591	2	1591	2	0.00
16/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	5332	6	5332	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	1606	2	1606	2	0.00
16/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	1621	2	1621	2	0.00
16/02/2022	R035 On 02-February-23			Bond Future	10.53	92.1807	10.5300	92.1807	0.00
16/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	5003	5	5003	5	0.00
16/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	5728	5	5728	5	0.00
16/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	4965	5	4965	5	0.00
16/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	5040	5	5040	5	0.00
16/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1858	2	1858	2	582.00
16/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	4256	4	4256	4	0.00
16/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	3455	4	3455	4	582.00
16/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	6488	7	6488	7	0.00
16/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	2905	3	2905	3	0.00
16/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	2950	3	2950	3	0.00
16/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	2524	3	2524	3	582.00
16/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	2928	3	2928	3	0.00
16/02/2022	R186 On 05-May-22			Bond Future	7.80	113.9048	7.8009	113.9048	73,304.00
16/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	51	0	51	0	3,600.00
16/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3518	3	3518	3	0.00
16/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4588	4	4588	4	0.00
16/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2425	2	2425	2	0.00
16/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2551	2	2551	2	454.00
16/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2394	2	2394	2	0.00
16/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1260	1	1260	1	435.00
16/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	307	0	307	0	435.00
16/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	531	0	531	0	3,600.00
16/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5468	5	5468	5	0.00
16/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2456	2	2456	2	0.00
16/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1922	2	1922	2	454.00
16/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	556	1	556	1	0.00
16/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	375	0	375	0	0.00
16/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	46	0	46	0	454.00
16/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	1843	2	1843	2	0.00
16/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2446	3	2446	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
16/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	939	1	939	1	0.00
16/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	392	1	392	1	0.00
16/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	351	0	351	0	0.00
16/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	383	0	383	0	0.00
16/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	86	0	86	0	454.00
16/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	179	0	179	0	4,035.00
16/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4505	5	4505	5	0.00
16/02/2022	R186 On 04-August-22			Bond Future	8.00	110.0507	8.0011	110.0507	8.00
16/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1893	2	1893	2	0.00
16/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1871	2	1871	2	0.00
16/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	206	0	206	0	3,600.00
16/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1915	2	1915	2	0.00
16/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6718	6	6718	6	0.00
16/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1520	1	1520	1	3,600.00
16/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	169	0	169	0	3,600.00
16/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1347	1	1347	1	0.00
16/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4282	5	4282	5	0.00
16/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1677	2	1677	2	0.00
16/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1379	2	1379	2	0.00
16/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1363	2	1363	2	0.00
16/02/2022	R186 On 03-November-22			Bond Future	8.14	111.6832	8.1435	111.6832	0.00
16/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2773	2	2773	2	0.00
16/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2726	2	2726	2	0.00
16/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2749	2	2749	2	0.00
16/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1328	1	1328	1	0.00
16/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1341	1	1341	1	0.00
16/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1316	1	1316	1	0.00
16/02/2022	R186 On 02-February-23			Bond Future	8.32	108.0371	8.3164	108.0371	0.00
16/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	2219	2	2219	2	0.00
16/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	2182	2	2182	2	0.00
16/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	2200	2	2200	2	0.00
16/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2154	2	2154	2	0.00
16/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2169	2	2169	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
16/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2138	2	2138	2	0.00
16/02/2022	R197 On 05-May-22			Bond Future	326.32	326.2128	326.3228	326.2128	753.00
16/02/2022	R197 On 04-August-22			Bond Future	322.11	321.9931	322.1050	321.9931	0.00
16/02/2022	R197 On 03-November-22			Bond Future	326.94	326.8364	326.9417	326.8364	0.00
16/02/2022	R197 On 02-February-23			Bond Future	323.23	323.1254	323.2292	323.1254	0.00
16/02/2022	R202 On 05-May-22			Bond Future	250.59	250.3621	250.5859	250.3621	6,392.00
16/02/2022	R202 On 04-August-22			Bond Future	249.34	249.1089	249.3358	249.1089	91.00
16/02/2022	R202 On 03-November-22			Bond Future	253.08	252.8542	253.0779	252.8542	0.00
16/02/2022	R202 On 02-February-23			Bond Future	252.29	252.0653	252.2903	252.0653	0.00
16/02/2022	R209 On 05-May-22			Bond Future	10.02	72.2257	10.0218	72.2257	21,904.00
16/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	10496	10	10496	10	0.00
16/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	7891	7	7891	7	0.00
16/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	975	1	975	1	8,525.00
16/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	2468	2	2468	2	0.00
16/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	4578	4	4578	4	0.00
16/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	7795	7	7795	7	0.00
16/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	7843	7	7843	7	0.00
16/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	109	0	109	0	0.00
16/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	111	0	111	0	0.00
16/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	452	0	452	0	1,050.00
16/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1138	1	1138	1	11,000.00
16/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	2605	3	2605	3	0.00
16/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	106	0	106	0	0.00
16/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	31	0	31	0	12,050.00
16/02/2022	R209 On 04-August-22			Bond Future	10.18	73.1335	10.1756	73.1335	1,550.00
16/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	3818	3	3818	3	0.00
16/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	3743	3	3743	3	0.00
16/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	3781	3	3781	3	0.00
16/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1499	2	1499	2	0.00
16/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	1516	2	1516	2	0.00
16/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1481	2	1481	2	0.00
16/02/2022	R209 On 03-November-22			Bond Future	10.30	71.0728	10.3019	71.0728	400.00
16/02/2022	R209 On 03-November-22	11.50	Call	Bond Future	7261	7	7261	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
16/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	5300	5	5300	5	0.00
16/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	5339	5	5339	5	0.00
16/02/2022	R209 On 03-November-22	10.50	Call	Bond Future	3497	3	3497	3	0.00
16/02/2022	R209 On 03-November-22	9.50	Call	Bond Future	989	1	989	1	1,000.00
16/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	5378	5	5378	5	0.00
16/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1417	2	1417	2	0.00
16/02/2022	R209 On 03-November-22	9.50	Put	Bond Future	5738	6	5738	6	0.00
16/02/2022	R209 On 03-November-22	10.50	Put	Bond Future	2388	3	2388	3	1,000.00
16/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1430	2	1430	2	0.00
16/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1444	2	1444	2	0.00
16/02/2022	R209 On 03-November-22	11.50	Put	Bond Future	907	1	907	1	1,000.00
16/02/2022	R209 On 02-February-23			Bond Future	10.44	72.1193	10.4392	72.1193	0.00
16/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	4456	4	4456	4	0.00
16/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	4389	4	4389	4	0.00
16/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	4423	4	4423	4	0.00
16/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	2493	3	2493	3	0.00
16/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	2533	3	2533	3	0.00
16/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	2513	3	2513	3	0.00
16/02/2022	R210 On 05-May-22			Bond Future	216.09	216.0162	216.0927	216.0162	1,039.00
16/02/2022	R210 On 04-August-22			Bond Future	218.86	218.7848	218.8627	218.7848	266.00
16/02/2022	R210 On 03-November-22			Bond Future	219.22	219.1481	219.2215	219.1481	0.00
16/02/2022	R210 On 02-February-23			Bond Future	222.49	222.4198	222.4923	222.4198	0.00
16/02/2022	R213 On 05-May-22			Bond Future	9.51	86.1742	9.5090	86.1742	24,260.00
16/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	5921	6	5921	6	0.00
16/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	5966	6	5966	6	0.00
16/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	5877	5	5877	5	0.00
16/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	177	0	177	0	0.00
16/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	181	0	181	0	0.00
16/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	185	0	185	0	0.00
16/02/2022	R213 On 04-August-22			Bond Future	9.70	87.2224	9.6983	87.2224	0.00
16/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2768	2	2768	2	0.00
16/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2708	2	2708	2	0.00
16/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2738	2	2738	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
16/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	1739	2	1739	2	0.00
16/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	1780	2	1780	2	0.00
16/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	1759	2	1759	2	0.00
16/02/2022	R213 On 03-November-22			Bond Future	9.85	84.9952	9.8453	84.9952	0.00
16/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	4257	4	4257	4	0.00
16/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2974	3	2974	3	0.00
16/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	3586	3	3586	3	0.00
16/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2597	2	2597	2	0.00
16/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	1087	1	1087	1	200.00
16/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	4191	4	4191	4	0.00
16/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	4224	4	4224	4	0.00
16/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	4158	4	4158	4	0.00
16/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	1187	1	1187	1	476.00
16/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	4549	5	4549	5	0.00
16/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	1584	2	1584	2	200.00
16/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1554	2	1554	2	0.00
16/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1569	2	1569	2	0.00
16/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	4766	5	4766	5	0.00
16/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	2624	3	2624	3	476.00
16/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	1883	2	1883	2	476.00
16/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2304	2	2304	2	200.00
16/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1539	2	1539	2	0.00
16/02/2022	R213 On 02-February-23			Bond Future	10.01	86.2797	10.0088	86.2797	0.00
16/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	3601	3	3601	3	0.00
16/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	3574	3	3574	3	0.00
16/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	1282	1	1282	1	476.00
16/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	3629	3	3629	3	0.00
16/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	3974	4	3974	4	0.00
16/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	3047	3	3047	3	0.00
16/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2337	2	2337	2	476.00
16/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	2583	3	2583	3	0.00
16/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	5537	6	5537	6	0.00
16/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	3041	3	3041	3	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
16/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	2604	3	2604	3	0.00
16/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	2563	3	2563	3	0.00
16/02/2022	R214 On 05-May-22			Bond Future	10.36	69.1854	10.3584	69.1854	16,551.00
16/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	7813	7	7813	7	0.00
16/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	7861	8	7861	8	0.00
16/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	7909	8	7909	8	0.00
16/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	123	0	123	0	0.00
16/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	121	0	121	0	0.00
16/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	118	0	118	0	0.00
16/02/2022	R214 On 04-August-22			Bond Future	10.51	70.0249	10.5122	70.0249	1,337.00
16/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	4175	4	4175	4	0.00
16/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	4214	4	4214	4	0.00
16/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	4253	4	4253	4	0.00
16/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1491	2	1491	2	0.00
16/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1474	2	1474	2	0.00
16/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1508	2	1508	2	0.00
16/02/2022	R214 On 03-November-22			Bond Future	10.63	67.7937	10.6336	67.7937	0.00
16/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	5578	5	5578	5	0.00
16/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	5617	5	5617	5	0.00
16/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	5539	5	5539	5	0.00
16/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1534	2	1534	2	0.00
16/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1548	2	1548	2	0.00
16/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1562	2	1562	2	0.00
16/02/2022	R214 On 02-February-23			Bond Future	10.76	68.8206	10.7650	68.8206	0.00
16/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	4574	4	4574	4	0.00
16/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	4506	4	4506	4	0.00
16/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	4540	4	4540	4	0.00
16/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	2755	3	2755	3	0.00
16/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	2777	3	2777	3	0.00
16/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	2733	3	2733	3	0.00
16/02/2022	R248 On 05-May-22			Bond Future	10.35	86.8183	10.3460	86.8183	190,964.00
16/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	10411	10	10411	10	0.00
16/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	10291	10	10291	10	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
16/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	10351	10	10351	10	0.00
16/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	128	0	128	0	0.00
16/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	122	0	122	0	0.00
16/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	125	0	125	0	0.00
16/02/2022	R248 On 04-August-22			Bond Future	10.50	87.8717	10.4971	87.8717	6,019.00
16/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	5495	5	5495	5	0.00
16/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	804	1	804	1	2,400.00
16/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	2846	2	2846	2	2,400.00
16/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	5445	5	5445	5	0.00
16/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	5396	5	5396	5	0.00
16/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	1834	2	1834	2	0.00
16/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	1812	2	1812	2	0.00
16/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	3596	4	3596	4	0.00
16/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	7308	8	7308	8	0.00
16/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	1791	2	1791	2	0.00
16/02/2022	R248 On 03-November-22			Bond Future	10.62	84.7722	10.6162	84.7722	0.00
16/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	6914	6	6914	6	0.00
16/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	6865	6	6865	6	0.00
16/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	6963	7	6963	7	0.00
16/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	1990	2	1990	2	0.00
16/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	1971	2	1971	2	0.00
16/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	1953	2	1953	2	0.00
16/02/2022	R248 On 02-February-23			Bond Future	10.75	86.0565	10.7450	86.0565	0.00
16/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	5751	5	5751	5	0.00
16/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	5709	5	5709	5	0.00
16/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	5794	5	5794	5	0.00
16/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	3393	3	3393	3	0.00
16/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	3448	4	3448	4	0.00
16/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	3420	4	3420	4	0.00