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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
23/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	2025 On 05-May-22			Bond Future	159.26	158.7645	159.2630	158.7645	5,471.00
23/02/2022	2025 On 04-August-22			Bond Future	159.81	159.3076	159.8089	159.3076	1,130.00
23/02/2022	2025 On 03-November-22			Bond Future	162.11	161.6061	162.1121	161.6061	0.00
23/02/2022	2025 On 02-February-23			Bond Future	162.85	162.3427	162.8518	162.3427	0.00
23/02/2022	2029 On 05-May-22			Bond Future	116.98	116.4749	116.9794	116.4749	2,746.00
23/02/2022	2029 On 04-August-22			Bond Future	118.57	118.0595	118.5689	118.0595	1,844.00
23/02/2022	2029 On 03-November-22			Bond Future	119.05	118.5348	119.0482	118.5348	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
23/02/2022	2029 On 02-February-23			Bond Future	120.81	120.2878	120.8079	120.2878	0.00
23/02/2022	2030 On 05-May-22			Bond Future	9.37	95.0265	9.3723	95.0265	73,982.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	6	0	6	0	200.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8153	8	8153	8	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4395	5	4395	5	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4438	5	4438	5	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1389	2	1389	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2295	2	2295	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	392	0	392	0	200.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	491	1	491	1	1,800.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2127	2	2127	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	34	0	34	0	1,800.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	128	0	128	0	1,073.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4480	5	4480	5	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3408	4	3408	4	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	927	1	927	1	7,500.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2082	2	2082	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	877	1	877	1	5,000.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3349	3	3349	3	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3020	3	3020	3	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	288	0	288	0	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6673	6	6673	6	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	963	1	963	1	5,000.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1505	1	1505	1	1,073.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	294	0	294	0	200.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	300	0	300	0	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	43	0	43	0	1,800.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	491	0	491	0	1,073.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	8986	9	8986	9	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4931	5	4931	5	0.00
23/02/2022	2030 On 04-August-22			Bond Future	9.56	92.2901	9.5638	92.2901	26,505.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1014	1	1014	1	800.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2047	2	2047	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
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	235	0	235	0	800.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2072	2	2072	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2098	2	2098	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	6982	7	6982	7	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	403	0	403	0	800.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2117	2	2117	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2141	2	2141	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6806	7	6806	7	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2165	2	2165	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3616	3	3616	3	0.00
23/02/2022	2030 On 03-November-22			Bond Future	9.73	93.6026	9.7330	93.6026	0.00
23/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3553	4	3553	4	0.00
23/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3523	4	3523	4	0.00
23/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3583	4	3583	4	0.00
23/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1837	2	1837	2	0.00
23/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1871	2	1871	2	0.00
23/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1854	2	1854	2	0.00
23/02/2022	2030 On 02-February-23			Bond Future	9.92	90.9620	9.9168	90.9620	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3193	3	3193	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3017	3	3017	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	917	1	917	1	102.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3142	3	3142	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3167	3	3167	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1485	2	1485	2	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2367	3	2367	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2682	3	2682	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6253	6	6253	6	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3572	3	3572	3	102.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4897	5	4897	5	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2761	3	2761	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2910	3	2910	3	102.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2803	3	2803	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2781	3	2781	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
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3227	3	3227	3	0.00
23/02/2022	2032 On 05-May-22			Bond Future	9.79	91.6396	9.7924	91.6396	138,243.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1021	1	1021	1	780.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2998	3	2998	3	780.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3466	4	3466	4	993.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7033	7	7033	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6934	7	6934	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7729	8	7729	8	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6737	7	6737	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6984	7	6984	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	126	0	126	0	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	142	0	142	0	993.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	88	0	88	0	780.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	621	1	621	1	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	129	0	129	0	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	123	0	123	0	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	772	1	772	1	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2273	2	2273	2	0.00
23/02/2022	2032 On 04-August-22			Bond Future	9.97	92.8644	9.9677	92.8644	140.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	8973	9	8973	9	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10298	11	10298	11	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3062	3	3062	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3096	3	3096	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3130	3	3130	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1647	2	1647	2	800.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	362	0	362	0	800.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	6268	6	6268	6	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3067	3	3067	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1756	2	1756	2	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	221	0	221	0	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	315	0	315	0	800.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1713	2	1713	2	0.00

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23/02/2022	2032 On 03-November-22			Bond Future	10.13	90.0336	10.1321	90.0336	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4635	5	4635	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4274	5	4274	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1031	1	1031	1	180.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2827	3	2827	3	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4027	4	4027	4	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1114	1	1114	1	454.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2971	3	2971	3	0.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2817	3	2817	3	180.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1953	2	1953	2	180.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5724	5	5724	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5513	5	5513	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2949	3	2949	3	454.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2081	2	2081	2	454.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1784	2	1784	2	0.00
23/02/2022	2032 On 02-February-23			Bond Future	10.31	91.3465	10.3055	91.3465	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3470	4	3470	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3499	4	3499	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1095	1	1095	1	454.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2865	3	2865	3	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3824	4	3824	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3528	4	3528	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3022	3	3022	3	0.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2789	3	2789	3	454.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3650	3	3650	3	454.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6653	6	6653	6	0.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3047	3	3047	3	0.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3071	3	3071	3	0.00
23/02/2022	2033 On 05-May-22			Bond Future	113.83	113.6182	113.8315	113.6182	2,371.00
23/02/2022	2033 On 04-August-22			Bond Future	115.38	115.1638	115.3780	115.1638	4,967.00
23/02/2022	2033 On 03-November-22			Bond Future	115.73	115.5156	115.7299	115.5156	0.00
23/02/2022	2033 On 02-February-23			Bond Future	117.44	117.2237	117.4403	117.2237	0.00
23/02/2022	2037 On 05-May-22			Bond Future	10.43	88.6467	10.4259	88.6467	85,213.00

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23/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8810	9	8810	9	0.00
23/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8702	9	8702	9	0.00
23/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8756	9	8756	9	0.00
23/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	118	0	118	0	0.00
23/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	124	0	124	0	0.00
23/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	121	0	121	0	0.00
23/02/2022	2037 On 04-August-22			Bond Future	10.60	85.5747	10.5967	85.5747	49,265.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3911	4	3911	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5204	6	5204	6	1,050.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1322	2	1322	2	50.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6171	7	6171	7	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	8726	9	8726	9	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3871	4	3871	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3830	4	3830	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1961	2	1961	2	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	583	1	583	1	1,050.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1916	2	1916	2	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1073	1	1073	1	50.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4634	4	4634	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1938	2	1938	2	50.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1362	1	1362	1	0.00
23/02/2022	2037 On 03-November-22			Bond Future	10.75	86.7921	10.7477	86.7921	0.00
23/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5421	6	5421	6	0.00
23/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5505	6	5505	6	0.00
23/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5463	6	5463	6	0.00
23/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2007	2	2007	2	0.00
23/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2025	2	2025	2	0.00
23/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1989	2	1989	2	0.00
23/02/2022	2037 On 02-February-23			Bond Future	10.91	83.8023	10.9083	83.8023	0.00
23/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4297	5	4297	5	0.00
23/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4228	5	4228	5	0.00
23/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4262	5	4262	5	0.00
23/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3453	3	3453	3	0.00

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23/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3480	3	3480	3	0.00
23/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3426	3	3426	3	0.00
23/02/2022	2038 On 05-May-22			Bond Future	131.68	131.1131	131.6771	131.1131	4,174.00
23/02/2022	2038 On 04-August-22			Bond Future	131.65	131.0780	131.6460	131.0780	2,669.00
23/02/2022	2038 On 03-November-22			Bond Future	133.54	132.9695	133.5437	132.9695	0.00
23/02/2022	2038 On 02-February-23			Bond Future	133.65	133.0763	133.6542	133.0763	0.00
23/02/2022	2040 On 05-May-22			Bond Future	10.54	90.8435	10.5416	90.8435	62,447.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	288	0	288	0	1,200.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9175	10	9175	10	0.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9117	10	9117	10	0.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15437	16	15437	16	0.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9232	10	9232	10	0.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2121	3	2121	3	1,200.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1917	2	1917	2	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	138	0	138	0	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	135	0	135	0	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	7	0	7	0	1,200.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	141	0	141	0	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5723	5	5723	5	0.00
23/02/2022	2040 On 04-August-22			Bond Future	10.71	87.5504	10.7070	87.5504	39,528.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4358	5	4358	5	0.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10332	11	10332	11	0.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	495	1	495	1	460.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	2972	3	2972	3	460.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4314	5	4314	5	0.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4403	5	4403	5	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2049	2	2049	2	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	548	0	548	0	460.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	8024	7	8024	7	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2095	2	2095	2	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	3022	3	3022	3	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2072	2	2072	2	0.00
23/02/2022	2040 On 03-November-22			Bond Future	10.85	88.7961	10.8530	88.7961	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
23/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5924	6	5924	6	0.00
23/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5835	6	5835	6	0.00
23/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5879	6	5879	6	0.00
23/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2232	2	2232	2	0.00
23/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2271	2	2271	2	0.00
23/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2251	2	2251	2	0.00
23/02/2022	2040 On 02-February-23			Bond Future	11.01	85.5853	11.0080	85.5853	0.00
23/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4430	5	4430	5	0.00
23/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4466	5	4466	5	0.00
23/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4502	5	4502	5	0.00
23/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3757	3	3757	3	0.00
23/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3787	4	3787	4	0.00
23/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3817	4	3817	4	0.00
23/02/2022	2044 On 05-May-22			Bond Future	10.61	87.3686	10.6054	87.3686	47,337.00
23/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9030	10	9030	10	0.00
23/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8915	10	8915	10	0.00
23/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8972	10	8972	10	0.00
23/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	166	0	166	0	0.00
23/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	170	0	170	0	0.00
23/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	163	0	163	0	0.00
23/02/2022	2044 On 04-August-22			Bond Future	10.76	84.1543	10.7629	84.1543	21,683.00
23/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4387	5	4387	5	0.00
23/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4342	5	4342	5	0.00
23/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4297	5	4297	5	0.00
23/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2077	2	2077	2	0.00
23/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2053	2	2053	2	0.00
23/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2030	2	2030	2	0.00
23/02/2022	2044 On 03-November-22			Bond Future	10.90	85.3517	10.9016	85.3517	0.00
23/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5748	6	5748	6	0.00
23/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5792	6	5792	6	0.00
23/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5837	6	5837	6	0.00
23/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2397	2	2397	2	0.00
23/02/2022	2044 On 03-November-22	0000000	Put	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
23/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2439	2	2439	2	0.00
23/02/2022	2044 On 02-February-23			Bond Future	11.05	82.2159	11.0487	82.2159	0.00
23/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4605	5	4605	5	0.00
23/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4532	5	4532	5	0.00
23/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4568	5	4568	5	0.00
23/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3879	4	3879	4	0.00
23/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3910	4	3910	4	0.00
23/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3848	4	3848	4	0.00
23/02/2022	2046 On 05-May-22			Bond Future	119.96	119.7036	119.9611	119.7036	14,004.00
23/02/2022	2046 On 04-August-22			Bond Future	121.59	121.3324	121.5910	121.3324	2,969.00
23/02/2022	2046 On 03-November-22			Bond Future	121.41	121.1537	121.4121	121.1537	0.00
23/02/2022	2046 On 02-February-23			Bond Future	123.21	122.9460	123.2070	122.9460	0.00
23/02/2022	2050 On 05-May-22			Bond Future	123.57	124.2188	123.5693	124.2188	8,572.00
23/02/2022	2050 On 04-August-22			Bond Future	123.23	123.8878	123.2259	123.8878	1,194.00
23/02/2022	2050 On 03-November-22			Bond Future	125.00	125.6754	125.0024	125.6754	0.00
23/02/2022	2050 On 02-February-23			Bond Future	124.78	125.4665	124.7788	125.4665	0.00
23/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	AL37 On 05-May-22			Index Future	828.06	829.5330	828.0560	829.5330	0.00
23/02/2022	AL37 On 04-August-22			Index Future	838.99	840.4880	838.9860	840.4880	0.00
23/02/2022	AL37 On 03-November-22			Index Future	850.99	852.5180	850.9910	852.5180	0.00
23/02/2022	AL37 On 02-February-23			Index Future	863.37	864.9200	863.3680	864.9200	0.00
23/02/2022	AL7T On 05-May-22			Index Future	956.77	960.5140	956.7710	960.5140	0.00
23/02/2022	AL7T On 04-August-22			Index Future	969.40	973.1980	969.4000	973.1980	0.00
23/02/2022	AL7T On 03-November-22			Index Future	983.27	987.1290	983.2710	987.1290	0.00
23/02/2022	AL7T On 02-February-23			Index Future	997.57	1001.4880	997.5720	1001.4880	0.00
23/02/2022	ALBI On 05-May-22			Index Future	851.02	855.5510	851.0190	855.5510	129.00
23/02/2022	ALBI On 04-August-22			Index Future	862.25	866.8480	862.2520	866.8480	90.00
23/02/2022	ALBI On 03-November-22			Index Future	874.59	879.2560	874.5900	879.2560	0.00
23/02/2022	ALBI On 02-February-23			Index Future	887.31	892.0470	887.3100	892.0470	0.00
23/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	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
23/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2022	ES33 On 05-May-22			Bond Future	11.20	78.1752	11.1965	78.1752	87.00
23/02/2022	ES33 On 04-August-22			Bond Future	11.41	79.2391	11.4066	79.2391	263.00
23/02/2022	ES33 On 03-November-22			Bond Future	11.61	76.6015	11.6090	76.6015	0.00
23/02/2022	ES33 On 02-February-23			Bond Future	11.83	77.7360	11.8256	77.7360	0.00
23/02/2022	ES42 On 05-May-22			Bond Future	11.64	76.7697	11.6368	76.7697	1,190.00
23/02/2022	ES42 On 04-August-22			Bond Future	11.83	77.8155	11.8281	77.8155	3,579.00

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23/02/2022	ES42 On 03-November-22			Bond Future	12.01	74.6799	12.0130	74.6799	0.00
23/02/2022	ES42 On 02-February-23			Bond Future	12.20	75.7871	12.2031	75.7871	0.00
23/02/2022	GOVI On 05-May-22			GOVI	839.60	844.0810	839.6020	844.0810	989.00
23/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	513720	56	513720	56	0.00
23/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	513620	56	513620	56	0.00
23/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	513520	56	513520	56	0.00
23/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 04-August-22			GOVI	850.69	855.2270	850.6850	855.2270	0.00
23/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	314250	36	314250	36	0.00
23/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	314150	36	314150	36	0.00
23/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	314050	36	314050	36	0.00
23/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 03-November-22			GOVI	862.86	867.4690	862.8570	867.4690	0.00
23/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	424270	47	424270	47	0.00
23/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	424470	47	424470	47	0.00
23/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	424370	47	424370	47	0.00
23/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 02-February-23			GOVI	875.41	880.0880	875.4060	880.0880	0.00
23/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	245660	29	245660	29	0.00
23/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	245860	29	245860	29	0.00
23/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	245760	29	245760	29	0.00
23/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2022	IGOV On 05-May-22			Index Future	317.37	316.5300	317.3710	316.5300	499.00
23/02/2022	IGOV On 04-August-22			Index Future	321.64	320.7870	321.6370	320.7870	0.00

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23/02/2022	IGOV On 03-November-22			Index Future	326.32	325.4550	326.3160	325.4550	0.00
23/02/2022	IGOV On 02-February-23			Index Future	331.14	330.2640	331.1370	330.2640	0.00
23/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
23/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7750	4.2350	95.7750	0.00
23/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4350	4.5450	95.4350	0.00
23/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.3900	4.5900	95.3900	0.00
23/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0750	4.9150	95.0750	72.00
23/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	0.00
23/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.26	94.7100	5.2600	94.7100	0.00
23/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6400	5.3200	94.6400	0.00
23/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.81	94.1450	5.8100	94.1450	68.00
23/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.15	93.8000	6.1500	93.8000	0.00
23/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.31	93.6200	6.3100	93.6200	0.00
23/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.46	93.4750	6.4550	93.4750	75.00

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23/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.59	93.3350	6.5850	93.3350	0.00
23/02/2022	R023 On 05-May-22			Bond Future	5.32	103.3747	5.3211	103.3747	14,778.00
23/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	779	1	779	1	0.00
23/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	786	1	786	1	0.00
23/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	794	1	794	1	0.00
23/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	13	0	13	0	0.00
23/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	0.00
23/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	14	0	14	0	0.00
23/02/2022	R023 On 04-August-22			Bond Future	5.34	104.7325	5.3397	104.7325	2,360.00
23/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	447	0	447	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	452	0	452	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	456	0	456	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	67	0	67	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	69	0	69	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	69	0	69	0	0.00
23/02/2022	R023 On 03-November-22			Bond Future	4.88	102.3430	4.8807	102.3430	0.00
23/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	451	0	451	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	445	0	445	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	448	0	448	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
23/02/2022	R035 On 05-May-22			Bond Future	10.22	92.7821	10.2238	92.7821	74,206.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4445	5	4445	5	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	14086	15	14086	15	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8833	9	8833	9	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3955	4	3955	4	1,200.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8725	9	8725	9	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8779	9	8779	9	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	113	0	113	0	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	115	0	115	0	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	775	1	775	1	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	110	0	110	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	1,200.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	643	0	643	0	1,200.00
23/02/2022	R035 On 04-August-22			Bond Future	10.40	93.9817	10.3999	93.9817	48,495.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3973	4	3973	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5681	6	5681	6	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10782	11	10782	11	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3156	4	3156	4	400.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3574	4	3574	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3892	4	3892	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3932	4	3932	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	609	1	609	1	400.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1163	1	1163	1	100.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4850	4	4850	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2328	2	2328	2	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	6430	6	6430	6	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1854	2	1854	2	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1876	2	1876	2	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2056	2	2056	2	100.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1177	1	1177	1	100.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	350	0	350	0	400.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1833	2	1833	2	0.00
23/02/2022	R035 On 03-November-22			Bond Future	10.56	90.8538	10.5568	90.8538	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5437	6	5437	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5479	6	5479	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1338	2	1338	2	582.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5520	6	5520	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4867	5	4867	5	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3343	4	3343	4	0.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3261	3	3261	3	582.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2219	2	2219	2	582.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1922	2	1922	2	0.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	6114	6	6114	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1940	2	1940	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
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1957	2	1957	2	0.00
23/02/2022	R035 On 02-February-23			Bond Future	10.72	92.2164	10.7215	92.2164	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4248	5	4248	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4924	5	4924	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4213	5	4213	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4282	5	4282	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1441	2	1441	2	582.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3563	4	3563	4	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3938	4	3938	4	582.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7248	7	7248	7	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3324	3	3324	3	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3376	3	3376	3	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2896	3	2896	3	582.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3350	3	3350	3	0.00
23/02/2022	R186 On 05-May-22			Bond Future	7.87	114.2159	7.8720	114.2159	73,161.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	27	0	27	0	3,600.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3257	3	3257	3	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4311	4	4311	4	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2189	2	2189	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2311	2	2311	2	454.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2159	2	2159	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1076	1	1076	1	435.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	235	0	235	0	435.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	429	0	429	0	3,600.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5185	5	5185	5	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1703	2	1703	2	454.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2220	2	2220	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	427	0	427	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	626	1	626	1	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	51	0	51	0	454.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2028	2	2028	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2662	2	2662	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1043	1	1043	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
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	445	0	445	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	399	0	399	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	436	0	436	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	97	0	97	0	454.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	205	0	205	0	4,035.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4768	5	4768	5	0.00
23/02/2022	R186 On 04-August-22			Bond Future	8.05	110.4545	8.0548	110.4545	8.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1741	2	1741	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1720	2	1720	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	167	0	167	0	3,600.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1762	2	1762	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6510	7	6510	7	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1381	1	1381	1	3,600.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	165	0	165	0	3,600.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1399	1	1399	1	0.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4449	4	4449	4	0.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1744	2	1744	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1433	1	1433	1	0.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1416	1	1416	1	0.00
23/02/2022	R186 On 03-November-22			Bond Future	8.22	112.0246	8.2198	112.0246	0.00
23/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2604	3	2604	3	0.00
23/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2558	3	2558	3	0.00
23/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2581	3	2581	3	0.00
23/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1435	1	1435	1	0.00
23/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1448	1	1448	1	0.00
23/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1422	1	1422	1	0.00
23/02/2022	R186 On 02-February-23			Bond Future	8.40	108.3679	8.4034	108.3679	0.00
23/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2080	2	2080	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2045	2	2045	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2062	2	2062	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2311	2	2311	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2327	2	2327	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2294	2	2294	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
23/02/2022	R197 On 05-May-22			Bond Future	327.96	326.5510	327.9571	326.5510	747.00
23/02/2022	R197 On 04-August-22			Bond Future	324.01	322.5898	324.0056	322.5898	0.00
23/02/2022	R197 On 03-November-22			Bond Future	328.68	327.2459	328.6771	327.2459	0.00
23/02/2022	R197 On 02-February-23			Bond Future	324.93	323.4948	324.9310	323.4948	0.00
23/02/2022	R202 On 05-May-22			Bond Future	251.13	249.6004	251.1317	249.6004	6,398.00
23/02/2022	R202 On 04-August-22			Bond Future	250.08	248.5323	250.0782	248.5323	91.00
23/02/2022	R202 On 03-November-22			Bond Future	253.68	252.1186	253.6826	252.1186	0.00
23/02/2022	R202 On 02-February-23			Bond Future	252.86	251.2834	252.8618	251.2834	0.00
23/02/2022	R209 On 05-May-22			Bond Future	10.20	72.1888	10.2028	72.1888	21,951.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6865	7	6865	7	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9445	10	9445	10	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	257	0	257	0	2,975.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6818	7	6818	7	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	579	1	579	1	8,525.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1764	2	1764	2	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	3671	4	3671	4	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6771	7	6771	7	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	145	0	145	0	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	602	0	602	0	1,050.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1492	1	1492	1	11,000.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3267	3	3267	3	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	142	0	142	0	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	4490	4	4490	4	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	38	0	38	0	12,050.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	138	0	138	0	0.00
23/02/2022	R209 On 04-August-22			Bond Future	10.35	73.1535	10.3533	73.1535	1,550.00
23/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3106	3	3106	3	0.00
23/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3038	3	3038	3	0.00
23/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3072	3	3072	3	0.00
23/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1806	2	1806	2	0.00
23/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1827	2	1827	2	0.00
23/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1785	2	1785	2	0.00
23/02/2022	R209 On 03-November-22			Bond Future	10.49	71.0488	10.4937	71.0488	2,750.00

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23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6406	7	6406	7	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4514	5	4514	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4551	5	4551	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4587	5	4587	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	1633	2	1633	2	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	2898	3	2898	3	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	491	1	491	1	6,000.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	742	1	742	1	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4623	5	4623	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1736	2	1736	2	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6564	6	6564	6	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2863	3	2863	3	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	7883	7	7883	7	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	4445	4	4445	4	6,000.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1753	2	1753	2	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1769	2	1769	2	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1785	2	1785	2	6,000.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1126	1	1126	1	0.00
23/02/2022	R209 On 02-February-23			Bond Future	10.64	72.0847	10.6396	72.0847	0.00
23/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3752	4	3752	4	0.00
23/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3722	4	3722	4	0.00
23/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3691	4	3691	4	0.00
23/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2889	3	2889	3	0.00
23/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2935	3	2935	3	0.00
23/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2912	3	2912	3	0.00
23/02/2022	R210 On 05-May-22			Bond Future	217.68	216.0119	217.6804	216.0119	1,039.00
23/02/2022	R210 On 04-August-22			Bond Future	220.64	218.9508	220.6383	218.9508	266.00
23/02/2022	R210 On 03-November-22			Bond Future	220.89	219.1851	220.8900	219.1851	0.00
23/02/2022	R210 On 02-February-23			Bond Future	224.16	222.4269	224.1553	222.4269	0.00
23/02/2022	R213 On 05-May-22			Bond Future	9.64	86.2519	9.6390	86.2519	24,260.00
23/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5265	6	5265	6	0.00
23/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5309	6	5309	6	0.00
23/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5221	6	5221	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
23/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	207	0	207	0	0.00
23/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	211	0	211	0	0.00
23/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	216	0	216	0	0.00
23/02/2022	R213 On 04-August-22			Bond Future	9.82	87.3689	9.8213	87.3689	0.00
23/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2351	3	2351	3	0.00
23/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2296	3	2296	3	0.00
23/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2323	3	2323	3	0.00
23/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1951	2	1951	2	0.00
23/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1997	2	1997	2	0.00
23/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1974	2	1974	2	0.00
23/02/2022	R213 On 03-November-22			Bond Future	9.98	85.0914	9.9839	85.0914	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3796	4	3796	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2592	3	2592	3	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3163	3	3163	3	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	893	1	893	1	200.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2245	2	2245	2	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3733	4	3733	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3765	4	3765	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3702	4	3702	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	980	1	980	1	476.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5032	5	5032	5	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1818	2	1818	2	200.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1784	2	1784	2	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1801	2	1801	2	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2961	3	2961	3	476.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5261	5	5261	5	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2150	2	2150	2	476.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2612	2	2612	2	200.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1767	2	1767	2	0.00
23/02/2022	R213 On 02-February-23			Bond Future	10.16	86.3655	10.1560	86.3655	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3168	3	3168	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3142	3	3142	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1050	1	1050	1	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3194	3	3194	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3519	4	3519	4	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2648	3	2648	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2593	2	2593	2	476.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2861	3	2861	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	6017	6	6017	6	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3354	3	3354	3	476.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2883	3	2883	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2839	3	2839	3	0.00
23/02/2022	R214 On 05-May-22			Bond Future	10.53	69.0800	10.5297	69.0800	16,367.00
23/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6811	7	6811	7	0.00
23/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6858	7	6858	7	0.00
23/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6906	7	6906	7	0.00
23/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	163	0	163	0	0.00
23/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	159	0	159	0	0.00
23/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	156	0	156	0	0.00
23/02/2022	R214 On 04-August-22			Bond Future	10.68	69.9724	10.6809	69.9724	1,337.00
23/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3465	4	3465	4	0.00
23/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3501	4	3501	4	0.00
23/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3537	4	3537	4	0.00
23/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1780	2	1780	2	0.00
23/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1760	2	1760	2	0.00
23/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1800	2	1800	2	0.00
23/02/2022	R214 On 03-November-22			Bond Future	10.82	67.6985	10.8151	67.6985	0.00
23/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4849	5	4849	5	0.00
23/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4886	5	4886	5	0.00
23/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4812	5	4812	5	0.00
23/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1861	2	1861	2	0.00
23/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1877	2	1877	2	0.00
23/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1894	2	1894	2	0.00
23/02/2022	R214 On 02-February-23			Bond Future	10.95	68.7145	10.9545	68.7145	0.00
23/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3892	4	3892	4	0.00
23/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3829	4	3829	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
23/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3861	4	3861	4	0.00
23/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3158	3	3158	3	0.00
23/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3183	3	3183	3	0.00
23/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3134	3	3134	3	0.00
23/02/2022	R248 On 05-May-22			Bond Future	10.52	86.6828	10.5230	86.6828	190,674.00
23/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9092	10	9092	10	0.00
23/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8974	10	8974	10	0.00
23/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9033	10	9033	10	0.00
23/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	181	0	181	0	0.00
23/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	174	0	174	0	0.00
23/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	177	0	177	0	0.00
23/02/2022	R248 On 04-August-22			Bond Future	10.67	87.8027	10.6721	87.8027	6,019.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4554	5	4554	5	0.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	536	1	536	1	2,400.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2177	2	2177	2	2,400.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4508	5	4508	5	0.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4462	5	4462	5	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2221	2	2221	2	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2196	2	2196	2	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	4248	4	4248	4	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	8361	8	8361	8	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2171	2	2171	2	0.00
23/02/2022	R248 On 03-November-22			Bond Future	10.80	84.6495	10.8043	84.6495	0.00
23/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5972	6	5972	6	0.00
23/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5926	6	5926	6	0.00
23/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6018	6	6018	6	0.00
23/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2443	2	2443	2	0.00
23/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2422	2	2422	2	0.00
23/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2401	2	2401	2	0.00
23/02/2022	R248 On 02-February-23			Bond Future	10.94	85.9201	10.9418	85.9201	0.00
23/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4868	5	4868	5	0.00
23/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4829	5	4829	5	0.00
23/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4907	5	4907	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3932	4	3932	4	0.00
23/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3993	4	3993	4	0.00
23/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3962	4	3962	4	0.00