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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
28/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	2025 On 05-May-22			Bond Future	159.14	159.0739	159.1367	159.0739	5,471.00
28/02/2022	2025 On 04-August-22			Bond Future	159.68	159.6145	159.6772	159.6145	1,130.00
28/02/2022	2025 On 03-November-22			Bond Future	161.98	161.9133	161.9761	161.9133	0.00
28/02/2022	2025 On 02-February-23			Bond Future	162.71	162.6486	162.7117	162.6486	0.00
28/02/2022	2029 On 05-May-22			Bond Future	117.03	117.1259	117.0272	117.1259	2,746.00
28/02/2022	2029 On 04-August-22			Bond Future	118.62	118.7159	118.6153	118.7159	1,844.00
28/02/2022	2029 On 03-November-22			Bond Future	119.09	119.1962	119.0933	119.1962	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
28/02/2022	2029 On 02-February-23			Bond Future	120.85	120.9575	120.8528	120.9575	0.00
28/02/2022	2030 On 05-May-22			Bond Future	9.56	94.6004	9.5574	94.6004	75,082.00
28/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	2	0	2	0	200.00
28/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	7223	8	7223	8	0.00
28/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	3571	4	3571	4	0.00
28/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	3611	4	3611	4	0.00
28/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	920	1	920	1	0.00
28/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	1666	2	1666	2	0.00
28/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	206	0	206	0	200.00
28/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	268	0	268	0	1,800.00
28/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	1523	2	1523	2	0.00
28/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	12	0	12	0	1,800.00
28/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	55	0	55	0	1,073.00
28/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	3651	4	3651	4	0.00
28/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	2655	3	2655	3	0.00
28/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	570	1	570	1	7,500.00
28/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	2673	2	2673	2	0.00
28/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	1197	1	1197	1	5,000.00
28/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	4110	3	4110	3	0.00
28/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	3745	3	3745	3	0.00
28/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	407	0	407	0	0.00
28/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	7598	7	7598	7	0.00
28/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	1307	1	1307	1	5,000.00
28/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1983	2	1983	2	1,073.00
28/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	415	0	415	0	200.00
28/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	424	0	424	0	0.00
28/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	61	0	61	0	1,800.00
28/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	685	1	685	1	1,073.00
28/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	9929	9	9929	9	0.00
28/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	5806	5	5806	5	0.00
28/02/2022	2030 On 04-August-22			Bond Future	9.76	91.8555	9.7585	91.8555	25,263.00
28/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	716	1	716	1	800.00
28/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	1566	2	1566	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
28/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	142	0	142	0	800.00
28/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	1588	2	1588	2	0.00
28/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	1610	2	1610	2	0.00
28/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	6135	7	6135	7	0.00
28/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	518	0	518	0	800.00
28/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	2591	2	2591	2	0.00
28/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	2619	2	2619	2	0.00
28/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	7675	7	7675	7	0.00
28/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	2647	2	2647	2	0.00
28/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	4280	4	4280	4	0.00
28/02/2022	2030 On 03-November-22			Bond Future	9.94	93.1593	9.9373	93.1593	0.00
28/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	2954	3	2954	3	0.00
28/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	2926	3	2926	3	0.00
28/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	2981	3	2981	3	0.00
28/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	2212	2	2212	2	0.00
28/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	2252	2	2252	2	0.00
28/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	2232	2	2232	2	0.00
28/02/2022	2030 On 02-February-23			Bond Future	10.13	90.5110	10.1316	90.5110	0.00
28/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	2663	3	2663	3	0.00
28/02/2022	2030 On 02-February-23	9.94	Call	Bond Future	2505	3	2505	3	0.00
28/02/2022	2030 On 02-February-23	8.81	Call	Bond Future	690	1	690	1	102.00
28/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	2617	3	2617	3	0.00
28/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	2639	3	2639	3	0.00
28/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1163	1	1163	1	0.00
28/02/2022	2030 On 02-February-23	9.66	Call	Bond Future	1927	2	1927	2	0.00
28/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	2204	3	2204	3	0.00
28/02/2022	2030 On 02-February-23	8.81	Put	Bond Future	7019	6	7019	6	0.00
28/02/2022	2030 On 02-February-23	9.66	Put	Bond Future	4123	4	4123	4	102.00
28/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	5567	5	5567	5	0.00
28/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	3223	3	3223	3	0.00
28/02/2022	2030 On 02-February-23	9.94	Put	Bond Future	3389	3	3389	3	102.00
28/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	3269	3	3269	3	0.00
28/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	3246	3	3246	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
28/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	3742	3	3742	3	0.00
28/02/2022	2032 On 05-May-22			Bond Future	9.97	91.2163	9.9719	91.2163	138,083.00
28/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	627	1	627	1	780.00
28/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	2246	3	2246	3	780.00
28/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	2665	3	2665	3	993.00
28/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	6045	7	6045	7	0.00
28/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	5948	7	5948	7	0.00
28/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	6725	8	6725	8	0.00
28/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	5755	7	5755	7	0.00
28/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	5996	7	5996	7	0.00
28/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	178	0	178	0	0.00
28/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	182	0	182	0	0.00
28/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	200	0	200	0	993.00
28/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	124	0	124	0	780.00
28/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	860	1	860	1	0.00
28/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	174	0	174	0	0.00
28/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	1060	1	1060	1	0.00
28/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	2919	2	2919	2	0.00
28/02/2022	2032 On 04-August-22			Bond Future	10.16	92.4326	10.1551	92.4326	140.00
28/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	8008	9	8008	9	0.00
28/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	9306	10	9306	10	0.00
28/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	2429	3	2429	3	0.00
28/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	2459	3	2459	3	0.00
28/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	2489	3	2489	3	0.00
28/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	1216	2	1216	2	800.00
28/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	223	0	223	0	800.00
28/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	7183	6	7183	6	0.00
28/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	3691	3	3691	3	0.00
28/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	2179	2	2179	2	0.00
28/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	2153	2	2153	2	0.00
28/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	284	0	284	0	0.00
28/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	405	0	405	0	800.00
28/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	2128	2	2128	2	0.00

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28/02/2022	2032 On 03-November-22			Bond Future	10.33	89.5932	10.3279	89.5932	0.00
28/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	3923	5	3923	5	0.00
28/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	3590	4	3590	4	0.00
28/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	758	1	758	1	180.00
28/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	2285	3	2285	3	0.00
28/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	3364	4	3364	4	0.00
28/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	2412	3	2412	3	0.00
28/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	825	1	825	1	454.00
28/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	6296	6	6296	6	0.00
28/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	3478	3	3478	3	454.00
28/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	3330	3	3330	3	180.00
28/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	2341	2	2341	2	180.00
28/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	6523	6	6523	6	0.00
28/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	2489	2	2489	2	454.00
28/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	2144	2	2144	2	0.00
28/02/2022	2032 On 02-February-23			Bond Future	10.51	90.8984	10.5100	90.8984	0.00
28/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	2890	3	2890	3	0.00
28/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	2916	3	2916	3	0.00
28/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	830	1	830	1	454.00
28/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	2350	3	2350	3	0.00
28/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	3210	4	3210	4	0.00
28/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	2942	3	2942	3	0.00
28/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	3525	3	3525	3	0.00
28/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	3263	3	3263	3	454.00
28/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	4223	4	4223	4	454.00
28/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	7476	7	7476	7	0.00
28/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	3552	3	3552	3	0.00
28/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	3580	3	3580	3	0.00
28/02/2022	2033 On 05-May-22			Bond Future	112.68	113.2059	112.6773	113.2059	2,371.00
28/02/2022	2033 On 04-August-22			Bond Future	114.21	114.7425	114.2062	114.7425	4,967.00
28/02/2022	2033 On 03-November-22			Bond Future	114.54	115.0837	114.5390	115.0837	0.00
28/02/2022	2033 On 02-February-23			Bond Future	116.23	116.7842	116.2310	116.7842	0.00
28/02/2022	2037 On 05-May-22			Bond Future	10.61	87.8500	10.6104	87.8500	85,150.00

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28/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	7643	9	7643	9	0.00
28/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	7537	9	7537	9	0.00
28/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	7590	9	7590	9	0.00
28/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	166	0	166	0	0.00
28/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	173	0	173	0	0.00
28/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	169	0	169	0	0.00
28/02/2022	2037 On 04-August-22			Bond Future	10.79	84.7648	10.7889	84.7648	49,271.00
28/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	3136	4	3136	4	0.00
28/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	4314	5	4314	5	1,050.00
28/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	933	1	933	1	50.00
28/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	5216	6	5216	6	0.00
28/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	7651	9	7651	9	0.00
28/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	3100	4	3100	4	0.00
28/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	3064	4	3064	4	0.00
28/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	2426	2	2426	2	0.00
28/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	741	1	741	1	1,050.00
28/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	2373	2	2373	2	0.00
28/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	1350	1	1350	1	50.00
28/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	5476	5	5476	5	0.00
28/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	2399	2	2399	2	50.00
28/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1705	1	1705	1	0.00
28/02/2022	2037 On 03-November-22			Bond Future	10.95	85.9684	10.9472	85.9684	0.00
28/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	4581	5	4581	5	0.00
28/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	4659	5	4659	5	0.00
28/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	4620	5	4620	5	0.00
28/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	2415	2	2415	2	0.00
28/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	2436	2	2436	2	0.00
28/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	2394	2	2394	2	0.00
28/02/2022	2037 On 02-February-23			Bond Future	11.12	82.9654	11.1158	82.9654	0.00
28/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	3592	4	3592	4	0.00
28/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	3530	4	3530	4	0.00
28/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	3561	4	3561	4	0.00
28/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	4021	3	4021	3	0.00

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28/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	4051	4	4051	4	0.00
28/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	3992	3	3992	3	0.00
28/02/2022	2038 On 05-May-22			Bond Future	130.56	130.5354	130.5555	130.5354	4,174.00
28/02/2022	2038 On 04-August-22			Bond Future	130.51	130.4864	130.5058	130.4864	2,669.00
28/02/2022	2038 On 03-November-22			Bond Future	132.39	132.3660	132.3853	132.3660	0.00
28/02/2022	2038 On 02-February-23			Bond Future	132.48	132.4581	132.4768	132.4581	0.00
28/02/2022	2040 On 05-May-22			Bond Future	10.72	90.2026	10.7211	90.2026	62,507.00
28/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	134	0	134	0	1,200.00
28/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	7952	9	7952	9	0.00
28/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	7896	9	7896	9	0.00
28/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	8008	9	8008	9	0.00
28/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	1442	2	1442	2	1,200.00
28/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	14164	15	14164	15	0.00
28/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	9	0	9	0	1,200.00
28/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	2514	2	2514	2	0.00
28/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	191	0	191	0	0.00
28/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	187	0	187	0	0.00
28/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	196	0	196	0	0.00
28/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	6845	6	6845	6	0.00
28/02/2022	2040 On 04-August-22			Bond Future	10.89	86.8984	10.8939	86.8984	40,532.00
28/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	3532	4	3532	4	0.00
28/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	9176	10	9176	10	0.00
28/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	311	0	311	0	460.00
28/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	2305	3	2305	3	460.00
28/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	3492	4	3492	4	0.00
28/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	3572	4	3572	4	0.00
28/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	2514	2	2514	2	0.00
28/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	686	1	686	1	460.00
28/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	9135	8	9135	8	0.00
28/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	2568	2	2568	2	0.00
28/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	3649	3	3649	3	0.00
28/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	2541	2	2541	2	0.00
28/02/2022	2040 On 03-November-22			Bond Future	11.05	88.1325	11.0470	88.1325	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
28/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	5038	6	5038	6	0.00
28/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	4955	6	4955	6	0.00
28/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	4997	6	4997	6	0.00
28/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	2661	2	2661	2	0.00
28/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	2706	2	2706	2	0.00
28/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	2684	2	2684	2	0.00
28/02/2022	2040 On 02-February-23			Bond Future	11.21	84.9108	11.2096	84.9108	0.00
28/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	3704	4	3704	4	0.00
28/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	3736	4	3736	4	0.00
28/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	3769	5	3769	5	0.00
28/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	4358	4	4358	4	0.00
28/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	4391	4	4391	4	0.00
28/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	4425	4	4425	4	0.00
28/02/2022	2044 On 05-May-22			Bond Future	10.77	86.7491	10.7749	86.7491	47,453.00
28/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	7857	9	7857	9	0.00
28/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	7744	9	7744	9	0.00
28/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	7801	9	7801	9	0.00
28/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	224	0	224	0	0.00
28/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	229	0	229	0	0.00
28/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	219	0	219	0	0.00
28/02/2022	2044 On 04-August-22			Bond Future	10.94	83.5240	10.9393	83.5240	21,683.00
28/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	3582	4	3582	4	0.00
28/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	3501	4	3501	4	0.00
28/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	3542	4	3542	4	0.00
28/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	2500	2	2500	2	0.00
28/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	2528	2	2528	2	0.00
28/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	2473	2	2473	2	0.00
28/02/2022	2044 On 03-November-22			Bond Future	11.08	84.7101	11.0846	84.7101	0.00
28/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	4912	6	4912	6	0.00
28/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	4953	6	4953	6	0.00
28/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	4994	6	4994	6	0.00
28/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	2821	2	2821	2	0.00
28/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2845	2	2845	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
28/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2869	2	2869	2	0.00
28/02/2022	2044 On 02-February-23			Bond Future	11.24	81.5639	11.2387	81.5639	0.00
28/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	3893	5	3893	5	0.00
28/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	3860	5	3860	5	0.00
28/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	3826	5	3826	5	0.00
28/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	4490	4	4490	4	0.00
28/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	4455	4	4455	4	0.00
28/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	4421	4	4421	4	0.00
28/02/2022	2046 On 05-May-22			Bond Future	118.89	118.8750	118.8935	118.8750	14,004.00
28/02/2022	2046 On 04-August-22			Bond Future	120.51	120.4889	120.5069	120.4889	2,969.00
28/02/2022	2046 On 03-November-22			Bond Future	120.31	120.2928	120.3104	120.2928	0.00
28/02/2022	2046 On 02-February-23			Bond Future	122.09	122.0706	122.0883	122.0706	0.00
28/02/2022	2050 On 05-May-22			Bond Future	122.46	123.0242	122.4648	123.0242	8,622.00
28/02/2022	2050 On 04-August-22			Bond Future	122.10	122.6708	122.1029	122.6708	1,194.00
28/02/2022	2050 On 03-November-22			Bond Future	123.86	124.4376	123.8612	124.4376	0.00
28/02/2022	2050 On 02-February-23			Bond Future	123.62	124.2047	123.6189	124.2047	0.00
28/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	AL37 On 05-May-22			Index Future	823.50	826.9680	823.5000	826.9680	0.00
28/02/2022	AL37 On 04-August-22			Index Future	834.35	837.8740	834.3460	837.8740	0.00
28/02/2022	AL37 On 03-November-22			Index Future	846.26	849.8540	846.2620	849.8540	0.00
28/02/2022	AL37 On 02-February-23			Index Future	858.56	862.2100	858.5600	862.2100	0.00
28/02/2022	AL7T On 05-May-22			Index Future	946.81	955.7360	946.8140	955.7360	0.00
28/02/2022	AL7T On 04-August-22			Index Future	959.28	968.3400	959.2840	968.3400	0.00
28/02/2022	AL7T On 03-November-22			Index Future	972.99	982.1850	972.9850	982.1850	0.00
28/02/2022	AL7T On 02-February-23			Index Future	987.12	996.4650	987.1240	996.4650	0.00
28/02/2022	ALBI On 05-May-22			Index Future	841.52	850.4600	841.5200	850.4600	129.00
28/02/2022	ALBI On 04-August-22			Index Future	852.60	861.6760	852.6030	861.6760	90.00
28/02/2022	ALBI On 03-November-22			Index Future	864.78	873.9960	864.7800	873.9960	0.00
28/02/2022	ALBI On 02-February-23			Index Future	877.35	886.7030	877.3470	886.7030	0.00
28/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	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
28/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2022	ES33 On 05-May-22			Bond Future	11.40	77.5582	11.3951	77.5582	87.00
28/02/2022	ES33 On 04-August-22			Bond Future	11.61	78.6114	11.6139	78.6114	263.00
28/02/2022	ES33 On 03-November-22			Bond Future	11.83	75.9626	11.8252	75.9626	0.00
28/02/2022	ES33 On 02-February-23			Bond Future	12.05	77.0866	12.0514	77.0866	0.00
28/02/2022	ES42 On 05-May-22			Bond Future	11.82	76.2313	11.8157	76.2313	1,190.00
28/02/2022	ES42 On 04-August-22			Bond Future	12.01	77.2674	12.0147	77.2674	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
28/02/2022	ES42 On 03-November-22			Bond Future	12.21	74.1219	12.2075	74.1219	0.00
28/02/2022	ES42 On 02-February-23			Bond Future	12.41	75.2198	12.4058	75.2198	0.00
28/02/2022	GOVI On 05-May-22			GOVI	830.10	838.9550	830.0950	838.9550	989.00
28/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	418650	51	418650	51	0.00
28/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	418550	51	418550	51	0.00
28/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	418450	51	418450	51	0.00
28/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 04-August-22			GOVI	841.03	850.0190	841.0280	850.0190	0.00
28/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	217680	31	217680	31	0.00
28/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	217580	31	217580	31	0.00
28/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	217480	31	217480	31	0.00
28/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 03-November-22			GOVI	853.04	862.1720	853.0400	862.1720	0.00
28/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	326100	42	326100	42	0.00
28/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	326300	42	326300	42	0.00
28/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	326200	42	326200	42	0.00
28/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 02-February-23			GOVI	865.44	874.7070	865.4360	874.7070	0.00
28/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	145960	24	145960	24	0.00
28/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	146160	24	146160	24	0.00
28/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	146060	24	146060	24	0.00
28/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
28/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
28/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2022	IGOV On 05-May-22			Index Future	315.80	316.2010	315.7970	316.2010	499.00
28/02/2022	IGOV On 04-August-22			Index Future	320.03	320.4480	320.0330	320.4480	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
28/02/2022	IGOV On 03-November-22			Index Future	324.68	325.1060	324.6800	325.1060	0.00
28/02/2022	IGOV On 02-February-23			Index Future	329.47	329.9080	329.4730	329.9080	0.00
28/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
28/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
28/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7650	4.2450	95.7650	0.00
28/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.60	95.4150	4.5950	95.4150	0.00
28/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.64	95.3800	4.6400	95.3800	0.00
28/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	95.0450	4.9850	95.0450	72.00
28/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	95.0000	5.0400	95.0000	0.00
28/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.37	94.6700	5.3700	94.6700	0.00
28/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.43	94.6200	5.4300	94.6200	0.00
28/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.99	94.0750	5.9850	94.0750	68.00
28/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.24	93.8400	6.2400	93.8400	0.00
28/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.49	93.6200	6.4900	93.6200	0.00
28/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.61	93.4750	6.6050	93.4750	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.76	93.3350	6.7550	93.3350	0.00
28/02/2022	R023 On 05-May-22			Bond Future	5.43	103.3550	5.4346	103.3550	14,778.00
28/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	693	1	693	1	0.00
28/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	700	1	700	1	0.00
28/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	708	1	708	1	0.00
28/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	17	0	17	0	0.00
28/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	18	0	18	0	0.00
28/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	18	0	18	0	0.00
28/02/2022	R023 On 04-August-22			Bond Future	5.51	104.7093	5.5109	104.7093	2,360.00
28/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	375	0	375	0	0.00
28/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	379	0	379	0	0.00
28/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	383	0	383	0	0.00
28/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	89	0	89	0	0.00
28/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	90	0	90	0	0.00
28/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	91	0	91	0	0.00
28/02/2022	R023 On 03-November-22			Bond Future	5.19	102.3170	5.1902	102.3170	0.00
28/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	369	0	369	0	0.00
28/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	364	0	364	0	0.00
28/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	366	0	366	0	0.00
28/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	37	0	37	0	0.00
28/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	37	0	37	0	0.00
28/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	36	0	36	0	0.00
28/02/2022	R035 On 05-May-22			Bond Future	10.42	92.0293	10.4186	92.0293	74,206.00
28/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	3437	4	3437	4	0.00
28/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	7614	9	7614	9	0.00
28/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	12821	14	12821	14	0.00
28/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	2995	4	2995	4	1,200.00
28/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	7508	9	7508	9	0.00
28/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	7561	9	7561	9	0.00
28/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	163	0	163	0	0.00
28/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	166	0	166	0	0.00
28/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	1083	1	1083	1	0.00
28/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	9	0	9	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	159	0	159	0	0.00
28/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	903	1	903	1	1,200.00
28/02/2022	R035 On 04-August-22			Bond Future	10.60	93.2160	10.6030	93.2160	48,495.00
28/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	3158	4	3158	4	0.00
28/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	4718	6	4718	6	0.00
28/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	2438	3	2438	3	400.00
28/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	9599	11	9599	11	0.00
28/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	2804	3	2804	3	0.00
28/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	3122	4	3122	4	0.00
28/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	3086	4	3086	4	0.00
28/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	794	1	794	1	100.00
28/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	382	1	382	1	400.00
28/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	7490	7	7490	7	0.00
28/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	5767	5	5767	5	0.00
28/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	2897	2	2897	2	0.00
28/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	2331	2	2331	2	0.00
28/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	2357	2	2357	2	0.00
28/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	2573	2	2573	2	100.00
28/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	1500	1	1500	1	100.00
28/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	454	0	454	0	400.00
28/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	2305	2	2305	2	0.00
28/02/2022	R035 On 03-November-22			Bond Future	10.77	90.0748	10.7682	90.0748	0.00
28/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	4559	5	4559	5	0.00
28/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	975	1	975	1	582.00
28/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	4597	5	4597	5	0.00
28/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	4635	5	4635	5	0.00
28/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	4035	5	4035	5	0.00
28/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	2670	3	2670	3	0.00
28/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	3894	3	3894	3	582.00
28/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	2693	2	2693	2	582.00
28/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	2343	2	2343	2	0.00
28/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	2364	2	2364	2	0.00
28/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	7057	6	7057	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
28/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	2385	2	2385	2	0.00
28/02/2022	R035 On 02-February-23			Bond Future	10.94	91.4250	10.9415	91.4250	0.00
28/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	3517	4	3517	4	0.00
28/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	4131	5	4131	5	0.00
28/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	3486	4	3486	4	0.00
28/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	3548	4	3548	4	0.00
28/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1086	1	1086	1	582.00
28/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	2905	3	2905	3	0.00
28/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	4606	4	4606	4	582.00
28/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	8220	7	8220	7	0.00
28/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	3916	3	3916	3	0.00
28/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	3974	3	3974	3	0.00
28/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	3429	3	3429	3	582.00
28/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	3945	3	3945	3	0.00
28/02/2022	R186 On 05-May-22			Bond Future	8.03	113.8755	8.0339	113.8755	72,075.00
28/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	10	0	10	0	3,600.00
28/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	2685	3	2685	3	0.00
28/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	3698	4	3698	4	0.00
28/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	1695	2	1695	2	0.00
28/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	1806	2	1806	2	454.00
28/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	1668	2	1668	2	0.00
28/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	739	1	739	1	435.00
28/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	124	0	124	0	435.00
28/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	251	0	251	0	3,600.00
28/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	4553	5	4553	5	0.00
28/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	1723	2	1723	2	0.00
28/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1264	2	1264	2	454.00
28/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	840	1	840	1	0.00
28/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	582	0	582	0	0.00
28/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	72	0	72	0	454.00
28/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	2503	2	2503	2	0.00
28/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	3203	3	3203	3	0.00
28/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	1358	1	1358	1	0.00

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28/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	607	0	607	0	0.00
28/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	546	0	546	0	0.00
28/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	594	0	594	0	0.00
28/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	136	0	136	0	454.00
28/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	286	0	286	0	4,035.00
28/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	5403	5	5403	5	0.00
28/02/2022	R186 On 04-August-22			Bond Future	8.23	110.1063	8.2291	110.1063	8.00
28/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1381	2	1381	2	0.00
28/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	101	0	101	0	3,600.00
28/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1362	2	1362	2	0.00
28/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1399	2	1399	2	0.00
28/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	5893	6	5893	6	0.00
28/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1069	1	1069	1	3,600.00
28/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	211	0	211	0	3,600.00
28/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1700	1	1700	1	0.00
28/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1738	1	1738	1	0.00
28/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	5045	5	5045	5	0.00
28/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	2094	2	2094	2	0.00
28/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1719	1	1719	1	0.00
28/02/2022	R186 On 03-November-22			Bond Future	8.41	111.6683	8.4077	111.6683	0.00
28/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2195	3	2195	3	0.00
28/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2154	2	2154	2	0.00
28/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2175	2	2175	2	0.00
28/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1703	1	1703	1	0.00
28/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1718	2	1718	2	0.00
28/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1688	1	1688	1	0.00
28/02/2022	R186 On 02-February-23			Bond Future	8.61	108.0050	8.6066	108.0050	0.00
28/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	1743	2	1743	2	0.00
28/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	1711	2	1711	2	0.00
28/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	1727	2	1727	2	0.00
28/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2660	2	2660	2	0.00
28/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2678	2	2678	2	0.00
28/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2642	2	2642	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
28/02/2022	R197 On 05-May-22			Bond Future	328.15	328.0120	328.1509	328.0120	747.00
28/02/2022	R197 On 04-August-22			Bond Future	324.19	324.0531	324.1918	324.0531	0.00
28/02/2022	R197 On 03-November-22			Bond Future	328.86	328.7218	328.8607	328.7218	0.00
28/02/2022	R197 On 02-February-23			Bond Future	325.11	324.9726	325.1116	324.9726	0.00
28/02/2022	R202 On 05-May-22			Bond Future	249.11	250.4922	249.1113	250.4922	6,398.00
28/02/2022	R202 On 04-August-22			Bond Future	248.02	249.4246	248.0234	249.4246	91.00
28/02/2022	R202 On 03-November-22			Bond Future	251.59	253.0170	251.5945	253.0170	0.00
28/02/2022	R202 On 02-February-23			Bond Future	250.74	252.1838	250.7390	252.1838	0.00
28/02/2022	R209 On 05-May-22			Bond Future	10.40	71.4946	10.4028	71.4946	21,199.00
28/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	5787	7	5787	7	0.00
28/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	8320	9	8320	9	0.00
28/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	2782	4	2782	4	0.00
28/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	5695	7	5695	7	0.00
28/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	5741	7	5741	7	0.00
28/02/2022	R209 On 05-May-22	9.50	Call	Bond Future	114	0	114	0	2,975.00
28/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	303	1	303	1	8,525.00
28/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	1157	2	1157	2	0.00
28/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	2028	2	2028	2	11,000.00
28/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	4135	3	4135	3	0.00
28/02/2022	R209 On 05-May-22	9.50	Put	Bond Future	5490	5	5490	5	0.00
28/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	208	0	208	0	0.00
28/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	213	0	213	0	0.00
28/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	857	1	857	1	1,050.00
28/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	56	0	56	0	12,050.00
28/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	203	0	203	0	0.00
28/02/2022	R209 On 04-August-22			Bond Future	10.56	72.4480	10.5607	72.4480	1,550.00
28/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	2413	3	2413	3	0.00
28/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	2353	3	2353	3	0.00
28/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	2383	3	2383	3	0.00
28/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	2277	2	2277	2	0.00
28/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	2302	2	2302	2	0.00
28/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	2252	2	2252	2	0.00
28/02/2022	R209 On 03-November-22			Bond Future	10.71	70.3312	10.7086	70.3312	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2022	R209 On 03-November-22	11.50	Call	Bond Future	5500	6	5500	6	0.00
28/02/2022	R209 On 03-November-22	11.00	Call	Bond Future	3739	4	3739	4	0.00
28/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	3772	4	3772	4	0.00
28/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	3805	4	3805	4	0.00
28/02/2022	R209 On 03-November-22	10.00	Call	Bond Future	1218	2	1218	2	0.00
28/02/2022	R209 On 03-November-22	10.50	Call	Bond Future	2293	3	2293	3	0.00
28/02/2022	R209 On 03-November-22	9.25	Call	Bond Future	324	0	324	0	6,000.00
28/02/2022	R209 On 03-November-22	9.50	Call	Bond Future	509	1	509	1	0.00
28/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	3838	5	3838	5	0.00
28/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	2129	2	2129	2	0.00
28/02/2022	R209 On 03-November-22	9.50	Put	Bond Future	7509	7	7509	7	0.00
28/02/2022	R209 On 03-November-22	10.50	Put	Bond Future	3436	3	3436	3	0.00
28/02/2022	R209 On 03-November-22	9.25	Put	Bond Future	8894	8	8894	8	0.00
28/02/2022	R209 On 03-November-22	10.00	Put	Bond Future	5208	5	5208	5	6,000.00
28/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	2149	2	2149	2	0.00
28/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	2168	2	2168	2	0.00
28/02/2022	R209 On 03-November-22	11.00	Put	Bond Future	2187	2	2187	2	6,000.00
28/02/2022	R209 On 03-November-22	11.50	Put	Bond Future	1397	1	1397	1	0.00
28/02/2022	R209 On 02-February-23			Bond Future	10.86	71.3557	10.8625	71.3557	0.00
28/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	3088	4	3088	4	0.00
28/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	3060	4	3060	4	0.00
28/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	3033	4	3033	4	0.00
28/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	3420	3	3420	3	0.00
28/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	3472	3	3472	3	0.00
28/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	3446	3	3446	3	0.00
28/02/2022	R210 On 05-May-22			Bond Future	217.27	217.2469	217.2746	217.2469	1,039.00
28/02/2022	R210 On 04-August-22			Bond Future	220.22	220.1963	220.2231	220.1963	266.00
28/02/2022	R210 On 03-November-22			Bond Future	220.47	220.4395	220.4652	220.4395	0.00
28/02/2022	R210 On 02-February-23			Bond Future	223.72	223.6970	223.7228	223.6970	0.00
28/02/2022	R213 On 05-May-22			Bond Future	9.82	85.7877	9.8238	85.7877	25,193.00
28/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	4431	5	4431	5	0.00
28/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	4389	5	4389	5	0.00
28/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	4347	5	4347	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
28/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	292	0	292	0	0.00
28/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	298	0	298	0	0.00
28/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	305	0	305	0	0.00
28/02/2022	R213 On 04-August-22			Bond Future	10.01	86.8958	10.0147	86.8958	0.00
28/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	1823	2	1823	2	0.00
28/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	1776	2	1776	2	0.00
28/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	1799	2	1799	2	0.00
28/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	2401	2	2401	2	0.00
28/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	2455	2	2455	2	0.00
28/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	2428	2	2428	2	0.00
28/02/2022	R213 On 03-November-22			Bond Future	10.19	84.6095	10.1860	84.6095	0.00
28/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	3168	4	3168	4	0.00
28/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2087	3	2087	3	0.00
28/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	2594	3	2594	3	0.00
28/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	1783	2	1783	2	0.00
28/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	649	1	649	1	200.00
28/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	3111	4	3111	4	0.00
28/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	3139	4	3139	4	0.00
28/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	3082	4	3082	4	0.00
28/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	719	1	719	1	476.00
28/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	5764	5	5764	5	0.00
28/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	2191	2	2191	2	200.00
28/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	2152	2	2152	2	0.00
28/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	2171	2	2171	2	0.00
28/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	6011	5	6011	5	0.00
28/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	3492	3	3492	3	476.00
28/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	2575	2	2575	2	476.00
28/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	3099	3	3099	3	200.00
28/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	2132	2	2132	2	0.00
28/02/2022	R213 On 02-February-23			Bond Future	10.37	85.8755	10.3674	85.8755	0.00
28/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	2635	3	2635	3	0.00
28/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	797	1	797	1	476.00
28/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	2612	3	2612	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
28/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	2658	3	2658	3	0.00
28/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	2953	3	2953	3	0.00
28/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	2170	3	2170	3	0.00
28/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	3035	3	3035	3	476.00
28/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	3336	3	3336	3	0.00
28/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	3361	3	3361	3	0.00
28/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	6772	6	6772	6	0.00
28/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	3884	3	3884	3	476.00
28/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	3312	3	3312	3	0.00
28/02/2022	R214 On 05-May-22			Bond Future	10.71	68.5397	10.7094	68.5397	16,386.00
28/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	5809	7	5809	7	0.00
28/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	5855	7	5855	7	0.00
28/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	5901	7	5901	7	0.00
28/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	227	0	227	0	0.00
28/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	222	0	222	0	0.00
28/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	217	0	217	0	0.00
28/02/2022	R214 On 04-August-22			Bond Future	10.87	69.4229	10.8674	69.4229	1,337.00
28/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	2790	3	2790	3	0.00
28/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	2822	3	2822	3	0.00
28/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	2855	4	2855	4	0.00
28/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	2182	2	2182	2	0.00
28/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	2159	2	2159	2	0.00
28/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	2206	2	2206	2	0.00
28/02/2022	R214 On 03-November-22			Bond Future	11.01	67.1394	11.0082	67.1394	0.00
28/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	4147	5	4147	5	0.00
28/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	4113	5	4113	5	0.00
28/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	4078	5	4078	5	0.00
28/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	2219	2	2219	2	0.00
28/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	2238	2	2238	2	0.00
28/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	2257	2	2257	2	0.00
28/02/2022	R214 On 02-February-23			Bond Future	11.15	68.1464	11.1545	68.1464	0.00
28/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	3271	4	3271	4	0.00
28/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	3214	4	3214	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
28/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	3242	4	3242	4	0.00
28/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	3654	3	3654	3	0.00
28/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	3681	3	3681	3	0.00
28/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	3627	3	3627	3	0.00
28/02/2022	R248 On 05-May-22			Bond Future	10.70	86.0723	10.6979	86.0723	190,760.00
28/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	7839	9	7839	9	0.00
28/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	7724	9	7724	9	0.00
28/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	7782	9	7782	9	0.00
28/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	249	0	249	0	0.00
28/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	239	0	239	0	0.00
28/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	244	0	244	0	0.00
28/02/2022	R248 On 04-August-22			Bond Future	10.85	87.1814	10.8540	87.1814	6,019.00
28/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	3699	5	3699	5	0.00
28/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	340	1	340	1	2,400.00
28/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	1627	2	1627	2	2,400.00
28/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	3658	5	3658	5	0.00
28/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	3616	4	3616	4	0.00
28/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	2712	2	2712	2	0.00
28/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	2683	2	2683	2	0.00
28/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	5035	4	5035	4	0.00
28/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	9502	8	9502	8	0.00
28/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	2653	2	2653	2	0.00
28/02/2022	R248 On 03-November-22			Bond Future	10.99	84.0172	10.9931	84.0172	0.00
28/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	5069	6	5069	6	0.00
28/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	5026	6	5026	6	0.00
28/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	5112	6	5112	6	0.00
28/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2901	2	2901	2	0.00
28/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2876	2	2876	2	0.00
28/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	2852	2	2852	2	0.00
28/02/2022	R248 On 02-February-23			Bond Future	11.14	85.2774	11.1377	85.2774	0.00
28/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	4101	5	4101	5	0.00
28/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	4065	5	4065	5	0.00
28/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	4137	5	4137	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
28/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	4539	4	4539	4	0.00
28/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	4607	4	4607	4	0.00
28/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	4573	4	4573	4	0.00