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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/02/2022 TO: 23/02/2022

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

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	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
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	94.7382	95.0265	73,982.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	6	0	0	0	200.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8153	8	8	8	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4395	5	4	5	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4438	5	4	5	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1389	2	1	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2295	2	2	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	392	0	0	0	200.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	491	1	0	1	1,800.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2127	2	2	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	34	0	0	0	1,800.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	128	0	0	0	1,073.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4480	5	4	5	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3408	4	3	4	0.00
23/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	927	1	1	1	7,500.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2082	2	2	2	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	877	1	1	1	5,000.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3349	3	3	3	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3020	3	3	3	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	288	0	0	0	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6673	6	7	6	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	963	1	1	1	5,000.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1505	1	2	1	1,073.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	294	0	0	0	200.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	300	0	0	0	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	43	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	491	0	0	0	1,073.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	8986	9	9	9	0.00
23/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4931	5	5	5	0.00
23/02/2022	2030 On 04-August-22			Bond Future	9.56	92.2901	91.9963	92.2901	26,505.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1014	1	1	1	800.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2047	2	2	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	235	0	0	0	800.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2072	2	2	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2098	2	2	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	6982	7	7	7	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	403	0	0	0	800.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2117	2	2	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2141	2	2	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6806	7	7	7	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2165	2	2	2	0.00
23/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3616	3	4	3	0.00
23/02/2022	2030 On 03-November-22			Bond Future	9.73	93.6026	93.3031	93.6026	0.00
23/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3553	4	4	4	0.00
23/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3523	4	4	4	0.00
23/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3583	4	4	4	0.00
23/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1837	2	2	2	0.00
23/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1871	2	2	2	0.00
23/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1854	2	2	2	0.00
23/02/2022	2030 On 02-February-23			Bond Future	9.92	90.9620	90.6574	90.9620	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3193	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3017	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	917	1	1	1	102.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3142	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3167	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1485	2	1	2	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2367	3	2	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2682	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6253	6	6	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	2030 On 02-February-23	0000000	Put	Bond Future	3572	3	4	3	102.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4897	5	5	5	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2761	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2910	3	3	3	102.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2803	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2781	3	3	3	0.00
23/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3227	3	3	3	0.00
23/02/2022	2032 On 05-May-22			Bond Future	9.79	91.6396	91.2522	91.6396	138,243.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1021	1	1	1	780.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	2998	3	3	3	780.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3466	4	3	4	993.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7033	7	7	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6934	7	7	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7729	8	8	8	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6737	7	7	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	6984	7	7	7	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	126	0	0	0	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	129	0	0	0	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	142	0	0	0	993.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	88	0	0	0	780.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	621	1	1	1	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	123	0	0	0	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	772	1	1	1	0.00
23/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2273	2	2	2	0.00
23/02/2022	2032 On 04-August-22			Bond Future	9.97	92.8644	92.4701	92.8644	140.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	8973	9	9	9	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10298	11	10	11	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3062	3	3	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3096	3	3	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3130	3	3	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1647	2	2	2	800.00
23/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	362	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	6268	6	6	6	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	3067	3	3	3	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1756	2	2	2	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1735	2	2	2	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	221	0	0	0	0.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	315	0	0	0	800.00
23/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1713	2	2	2	0.00
23/02/2022	2032 On 03-November-22			Bond Future	10.13	90.0336	89.6323	90.0336	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4635	5	5	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4274	5	4	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1031	1	1	1	180.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2827	3	3	3	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4027	4	4	4	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	2971	3	3	3	0.00
23/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1114	1	1	1	454.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5513	5	6	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2949	3	3	3	454.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2817	3	3	3	180.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1953	2	2	2	180.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5724	5	6	5	0.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2081	2	2	2	454.00
23/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1784	2	2	2	0.00
23/02/2022	2032 On 02-February-23			Bond Future	10.31	91.3465	90.9385	91.3465	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3470	4	3	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3499	4	3	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1095	1	1	1	454.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	2865	3	3	3	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3824	4	4	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3528	4	4	4	0.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3022	3	3	3	0.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2789	3	3	3	454.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3650	3	4	3	454.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6653	6	7	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	2032 On 02-February-23	0000000	Put	Bond Future	3047	3	3	3	0.00
23/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3071	3	3	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	87.9611	88.6467	85,213.00
23/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8810	9	9	9	0.00
23/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8702	9	9	9	0.00
23/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	8756	9	9	9	0.00
23/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	118	0	0	0	0.00
23/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	124	0	0	0	0.00
23/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	121	0	0	0	0.00
23/02/2022	2037 On 04-August-22			Bond Future	10.60	85.5747	84.8785	85.5747	49,265.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3911	4	4	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5204	6	5	6	1,050.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1322	2	1	2	50.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6171	7	6	7	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	8726	9	9	9	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3871	4	4	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	3830	4	4	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1961	2	2	2	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	583	1	1	1	1,050.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1916	2	2	2	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1073	1	1	1	50.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4634	4	5	4	0.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1938	2	2	2	50.00
23/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1362	1	1	1	0.00
23/02/2022	2037 On 03-November-22			Bond Future	10.75	86.7921	86.0846	86.7921	0.00
23/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5421	6	5	6	0.00
23/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5505	6	6	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	2037 On 03-November-22	0000000	Call	Bond Future	5463	6	5	6	0.00
23/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2007	2	2	2	0.00
23/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	2025	2	2	2	0.00
23/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1989	2	2	2	0.00
23/02/2022	2037 On 02-February-23			Bond Future	10.91	83.8023	83.0838	83.8023	0.00
23/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4297	5	4	5	0.00
23/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4228	5	4	5	0.00
23/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4262	5	4	5	0.00
23/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3453	3	3	3	0.00
23/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3480	3	3	3	0.00
23/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3426	3	3	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	90.1758	90.8435	62,447.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	288	0	0	0	1,200.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9175	10	9	10	0.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9117	10	9	10	0.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9232	10	9	10	0.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2121	3	2	3	1,200.00
23/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	15437	16	15	16	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	7	0	0	0	1,200.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1917	2	2	2	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	138	0	0	0	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	135	0	0	0	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	141	0	0	0	0.00
23/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5723	5	6	5	0.00
23/02/2022	2040 On 04-August-22			Bond Future	10.71	87.5504	86.8723	87.5504	39,528.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4358	5	4	5	0.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10332	11	10	11	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 04-August-22	0000000	Call	Bond Future	495	1	0	1	460.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	2972	3	3	3	460.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4314	5	4	5	0.00
23/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4403	5	4	5	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2049	2	2	2	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	548	0	1	0	460.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	8024	7	8	7	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2095	2	2	2	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	3022	3	3	3	0.00
23/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2072	2	2	2	0.00
23/02/2022	2040 On 03-November-22			Bond Future	10.85	88.7961	88.1069	88.7961	0.00
23/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5924	6	6	6	0.00
23/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5835	6	6	6	0.00
23/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	5879	6	6	6	0.00
23/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2232	2	2	2	0.00
23/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2271	2	2	2	0.00
23/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2251	2	2	2	0.00
23/02/2022	2040 On 02-February-23			Bond Future	11.01	85.5853	84.8853	85.5853	0.00
23/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4430	5	4	5	0.00
23/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4466	5	4	5	0.00
23/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4502	5	5	5	0.00
23/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3757	3	4	3	0.00
23/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3787	4	4	4	0.00
23/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3817	4	4	4	0.00
23/02/2022	2044 On 05-May-22			Bond Future	10.61	87.3686	86.7229	87.3686	47,337.00
23/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9030	10	9	10	0.00
23/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8915	10	9	10	0.00
23/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	8972	10	9	10	0.00
23/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	166	0	0	0	0.00
23/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	170	0	0	0	0.00
23/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	163	0	0	0	0.00
23/02/2022	2044 On 04-August-22			Bond Future	10.76	84.1543	83.4985	84.1543	21,683.00

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 04-August-22	0000000	Call	Bond Future	4387	5	4	5	0.00
23/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4297	5	4	5	0.00
23/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4342	5	4	5	0.00
23/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2053	2	2	2	0.00
23/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2077	2	2	2	0.00
23/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	2030	2	2	2	0.00
23/02/2022	2044 On 03-November-22			Bond Future	10.90	85.3517	84.6852	85.3517	0.00
23/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5748	6	6	6	0.00
23/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5792	6	6	6	0.00
23/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	5837	6	6	6	0.00
23/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2397	2	2	2	0.00
23/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2418	2	2	2	0.00
23/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2439	2	2	2	0.00
23/02/2022	2044 On 02-February-23			Bond Future	11.05	82.2159	81.5390	82.2159	0.00
23/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4605	5	5	5	0.00
23/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4568	5	5	5	0.00
23/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4532	5	5	5	0.00
23/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3910	4	4	4	0.00
23/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3879	4	4	4	0.00
23/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3848	4	4	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

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	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
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

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	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

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	ES33 On 05-May-22			Bond Future	11.20	78.1752	77.6948	78.1752	87.00
23/02/2022	ES33 On 04-August-22			Bond Future	11.41	79.2391	78.7507	79.2391	263.00
23/02/2022	ES33 On 03-November-22			Bond Future	11.61	76.6015	76.1049	76.6015	0.00
23/02/2022	ES33 On 02-February-23			Bond Future	11.83	77.7360	77.2314	77.7360	0.00
23/02/2022	ES42 On 05-May-22			Bond Future	11.64	76.7697	76.2036	76.7697	1,190.00
23/02/2022	ES42 On 04-August-22			Bond Future	11.83	77.8155	77.2402	77.8155	3,579.00
23/02/2022	ES42 On 03-November-22			Bond Future	12.01	74.6799	74.0951	74.6799	0.00
23/02/2022	ES42 On 02-February-23			Bond Future	12.20	75.7871	75.1930	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	51	56	0.00
23/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	513620	56	51	56	0.00
23/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	513520	56	51	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	31	36	0.00
23/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	314150	36	31	36	0.00
23/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	314050	36	31	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	42	47	0.00
23/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	424470	47	42	47	0.00
23/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	424370	47	42	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	25	29	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	GOVI On 02-February-23	0000000	Call	GOVI	245860	29	25	29	0.00
23/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	245760	29	25	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
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

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	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7750	95.7650	95.7750	0.00
23/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4350	95.4550	95.4350	0.00
23/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.3900	95.4100	95.3900	0.00
23/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0750	95.0850	95.0750	72.00
23/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.97	95.0200	95.0300	95.0200	0.00
23/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.26	94.7100	94.7400	94.7100	0.00
23/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6400	94.6800	94.6400	0.00
23/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.81	94.1450	94.1900	94.1450	68.00
23/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.15	93.8000	93.8500	93.8000	0.00
23/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.31	93.6200	93.6900	93.6200	0.00
23/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.46	93.4750	93.5450	93.4750	75.00
23/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.59	93.3350	93.4150	93.3350	0.00
23/02/2022	R023 On 05-May-22			Bond Future	5.32	103.3747	103.3774	103.3747	14,778.00
23/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	779	1	1	1	0.00
23/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	786	1	1	1	0.00
23/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	794	1	1	1	0.00
23/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	13	0	0	0	0.00
23/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	14	0	0	0	0.00
23/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	14	0	0	0	0.00
23/02/2022	R023 On 04-August-22			Bond Future	5.34	104.7325	104.7334	104.7325	2,360.00
23/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	447	0	0	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	452	0	0	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	456	0	0	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	67	0	0	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	69	0	0	0	0.00
23/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	69	0	0	0	0.00
23/02/2022	R023 On 03-November-22			Bond Future	4.88	102.3430	102.3423	102.3430	0.00
23/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	451	0	0	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	445	0	0	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	448	0	0	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	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
23/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
23/02/2022	R035 On 05-May-22			Bond Future	10.22	92.7821	92.1725	92.7821	74,206.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4445	5	4	5	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8833	9	9	9	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	14086	15	14	15	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	3955	4	4	4	1,200.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8725	9	9	9	0.00
23/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	8779	9	9	9	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	113	0	0	0	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	115	0	0	0	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	775	1	1	1	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	6	0	0	0	1,200.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	110	0	0	0	0.00
23/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	643	0	1	0	1,200.00
23/02/2022	R035 On 04-August-22			Bond Future	10.40	93.9817	93.3622	93.9817	48,495.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3973	4	4	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	5681	6	6	6	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3156	4	3	4	400.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	10782	11	11	11	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3574	4	4	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3932	4	4	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3892	4	4	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1163	1	1	1	100.00
23/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	609	1	1	1	400.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	6430	6	6	6	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4850	4	5	4	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2328	2	2	2	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1854	2	2	2	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1876	2	2	2	0.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2056	2	2	2	100.00

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 04-August-22	0000000	Put	Bond Future	1177	1	1	1	100.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	350	0	0	0	400.00
23/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1833	2	2	2	0.00
23/02/2022	R035 On 03-November-22			Bond Future	10.56	90.8538	90.2241	90.8538	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5437	6	5	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1338	2	1	2	582.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5479	6	5	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5520	6	6	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	4867	5	5	5	0.00
23/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3343	4	3	4	0.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	3261	3	3	3	582.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2219	2	2	2	582.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1922	2	2	2	0.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1940	2	2	2	0.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	6114	6	6	6	0.00
23/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1957	2	2	2	0.00
23/02/2022	R035 On 02-February-23			Bond Future	10.72	92.2164	91.5768	92.2164	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4248	5	4	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4924	5	5	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4213	5	4	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4282	5	4	5	0.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1441	2	1	2	582.00
23/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3563	4	4	4	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3938	4	4	4	582.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	7248	7	7	7	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3324	3	3	3	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3376	3	3	3	0.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2896	3	3	3	582.00
23/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3350	3	3	3	0.00
23/02/2022	R186 On 05-May-22			Bond Future	7.87	114.2159	114.0282	114.2159	73,161.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	27	0	0	0	3,600.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3257	3	3	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	R186 On 05-May-22	0000000	Call	Bond Future	4311	4	4	4	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2189	2	2	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2311	2	2	2	454.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2159	2	2	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1076	1	1	1	435.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	235	0	0	0	435.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	429	0	0	0	3,600.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5185	5	5	5	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2220	2	2	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1703	2	2	2	454.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	626	1	1	1	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	427	0	0	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	51	0	0	0	454.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2028	2	2	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2662	2	3	2	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1043	1	1	1	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	445	0	0	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	399	0	0	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	436	0	0	0	0.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	97	0	0	0	454.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	205	0	0	0	4,035.00
23/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4768	5	5	5	0.00
23/02/2022	R186 On 04-August-22			Bond Future	8.05	110.4545	110.2623	110.4545	8.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1741	2	2	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	167	0	0	0	3,600.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1720	2	2	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1762	2	2	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6510	7	7	7	0.00
23/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1381	1	1	1	3,600.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	165	0	0	0	3,600.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1399	1	1	1	0.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1433	1	1	1	0.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4449	4	4	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	R186 On 04-August-22	0000000	Put	Bond Future	1744	2	2	2	0.00
23/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1416	1	1	1	0.00
23/02/2022	R186 On 03-November-22			Bond Future	8.22	112.0246	111.8279	112.0246	0.00
23/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2604	3	3	3	0.00
23/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2558	3	3	3	0.00
23/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2581	3	3	3	0.00
23/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1435	1	1	1	0.00
23/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1448	1	1	1	0.00
23/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1422	1	1	1	0.00
23/02/2022	R186 On 02-February-23			Bond Future	8.40	108.3679	108.1674	108.3679	0.00
23/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2080	2	2	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2045	2	2	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2062	2	2	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2311	2	2	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2327	2	2	2	0.00
23/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2294	2	2	2	0.00
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	71.6519	72.1888	21,951.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6865	7	7	7	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9445	10	9	10	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	3671	4	4	4	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6771	7	7	7	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	6818	7	7	7	0.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	257	0	0	0	2,975.00

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	R209 On 05-May-22	0000000	Call	Bond Future	579	1	1	1	8,525.00
23/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	1764	2	2	2	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1492	1	1	1	11,000.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3267	3	3	3	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	4490	4	4	4	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	142	0	0	0	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	145	0	0	0	0.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	602	0	1	0	1,050.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	38	0	0	0	12,050.00
23/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	138	0	0	0	0.00
23/02/2022	R209 On 04-August-22			Bond Future	10.35	73.1535	72.6081	73.1535	1,550.00
23/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3106	3	3	3	0.00
23/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3038	3	3	3	0.00
23/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3072	3	3	3	0.00
23/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1806	2	2	2	0.00
23/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1827	2	2	2	0.00
23/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1785	2	2	2	0.00
23/02/2022	R209 On 03-November-22			Bond Future	10.49	71.0488	70.4945	71.0488	2,750.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6406	7	6	7	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4514	5	5	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4551	5	5	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4587	5	5	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	1633	2	2	2	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	2898	3	3	3	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	491	1	0	1	6,000.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	742	1	1	1	0.00
23/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4623	5	5	5	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1736	2	2	2	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6564	6	7	6	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2863	3	3	3	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	7883	7	8	7	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	4445	4	4	4	6,000.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1753	2	2	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	R209 On 03-November-22	0000000	Put	Bond Future	1769	2	2	2	0.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1785	2	2	2	6,000.00
23/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1126	1	1	1	0.00
23/02/2022	R209 On 02-February-23			Bond Future	10.64	72.0847	71.5218	72.0847	0.00
23/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3752	4	4	4	0.00
23/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3722	4	4	4	0.00
23/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	3691	4	4	4	0.00
23/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2889	3	3	3	0.00
23/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2935	3	3	3	0.00
23/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2912	3	3	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	85.9017	86.2519	24,260.00
23/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5309	6	5	6	0.00
23/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5265	6	5	6	0.00
23/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5221	6	5	6	0.00
23/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	207	0	0	0	0.00
23/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	211	0	0	0	0.00
23/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	216	0	0	0	0.00
23/02/2022	R213 On 04-August-22			Bond Future	9.82	87.3689	87.0124	87.3689	0.00
23/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2351	3	2	3	0.00
23/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2296	3	2	3	0.00
23/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2323	3	2	3	0.00
23/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1951	2	2	2	0.00
23/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1997	2	2	2	0.00
23/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1974	2	2	2	0.00
23/02/2022	R213 On 03-November-22			Bond Future	9.98	85.0914	84.7286	85.0914	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3796	4	4	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2592	3	3	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	R213 On 03-November-22	0000000	Call	Bond Future	3163	3	3	3	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2245	2	2	2	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	893	1	1	1	200.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3733	4	4	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3765	4	4	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3702	4	4	4	0.00
23/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	980	1	1	1	476.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5032	5	5	5	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1818	2	2	2	200.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1784	2	2	2	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1801	2	2	2	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	5261	5	5	5	0.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2961	3	3	3	476.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2150	2	2	2	476.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2612	2	3	2	200.00
23/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1767	2	2	2	0.00
23/02/2022	R213 On 02-February-23			Bond Future	10.16	86.3655	85.9968	86.3655	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3168	3	3	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1050	1	1	1	476.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3142	3	3	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3194	3	3	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3519	4	4	4	0.00
23/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2648	3	3	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2593	2	3	2	476.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2861	3	3	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2883	3	3	3	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	6017	6	6	6	0.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3354	3	3	3	476.00
23/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2839	3	3	3	0.00
23/02/2022	R214 On 05-May-22			Bond Future	10.53	69.0800	68.5194	69.0800	16,367.00
23/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6811	7	7	7	0.00
23/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6858	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	6906	7	7	7	0.00
23/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	163	0	0	0	0.00
23/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	0.00
23/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	156	0	0	0	0.00
23/02/2022	R214 On 04-August-22			Bond Future	10.68	69.9724	69.4030	69.9724	1,337.00
23/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3465	4	3	4	0.00
23/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3501	4	4	4	0.00
23/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3537	4	4	4	0.00
23/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1780	2	2	2	0.00
23/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1760	2	2	2	0.00
23/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1800	2	2	2	0.00
23/02/2022	R214 On 03-November-22			Bond Future	10.82	67.6985	67.1200	67.6985	0.00
23/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4886	5	5	5	0.00
23/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4849	5	5	5	0.00
23/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	4812	5	5	5	0.00
23/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1861	2	2	2	0.00
23/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1877	2	2	2	0.00
23/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1894	2	2	2	0.00
23/02/2022	R214 On 02-February-23			Bond Future	10.95	68.7145	68.1271	68.7145	0.00
23/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3892	4	4	4	0.00
23/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3829	4	4	4	0.00
23/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	3861	4	4	4	0.00
23/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3158	3	3	3	0.00
23/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3183	3	3	3	0.00
23/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	3134	3	3	3	0.00
23/02/2022	R248 On 05-May-22			Bond Future	10.52	86.6828	86.0075	86.6828	190,674.00
23/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9092	10	9	10	0.00
23/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	8974	10	9	10	0.00
23/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9033	10	9	10	0.00
23/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	181	0	0	0	0.00
23/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	174	0	0	0	0.00
23/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	177	0	0	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	R248 On 04-August-22			Bond Future	10.67	87.8027	87.1167	87.8027	6,019.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4554	5	5	5	0.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	536	1	1	1	2,400.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2177	2	2	2	2,400.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4508	5	5	5	0.00
23/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4462	5	4	5	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2221	2	2	2	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2196	2	2	2	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	4248	4	4	4	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	8361	8	8	8	0.00
23/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	2171	2	2	2	0.00
23/02/2022	R248 On 03-November-22			Bond Future	10.80	84.6495	83.9524	84.6495	0.00
23/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5972	6	6	6	0.00
23/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	5926	6	6	6	0.00
23/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6018	6	6	6	0.00
23/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2443	2	2	2	0.00
23/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2422	2	2	2	0.00
23/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2401	2	2	2	0.00
23/02/2022	R248 On 02-February-23			Bond Future	10.94	85.9201	85.2122	85.9201	0.00
23/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4868	5	5	5	0.00
23/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4829	5	5	5	0.00
23/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	4907	5	5	5	0.00
23/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3932	4	4	4	0.00
23/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3993	4	4	4	0.00
23/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3962	4	4	4	0.00