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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/02/2022 TO: 18/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	2025 On 05-May-22			Bond Future	158.83	158.5939	158.8350	158.5939	5,521.00
18/02/2022	2025 On 04-August-22			Bond Future	159.25	159.0106	159.2549	159.0106	1,130.00
18/02/2022	2025 On 03-November-22			Bond Future	161.64	161.3955	161.6420	161.3955	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
18/02/2022	2025 On 02-February-23			Bond Future	162.40	162.1493	162.3994	162.1493	0.00
18/02/2022	2029 On 05-May-22			Bond Future	116.59	116.4566	116.5862	116.4566	2,746.00
18/02/2022	2029 On 04-August-22			Bond Future	118.08	117.9494	118.0809	117.9494	1,844.00
18/02/2022	2029 On 03-November-22			Bond Future	118.62	118.4899	118.6224	118.4899	0.00
18/02/2022	2029 On 02-February-23			Bond Future	120.39	120.2573	120.3913	120.2573	0.00
18/02/2022	2030 On 05-May-22			Bond Future	9.20	95.6916	95.6207	95.6916	74,420.00
18/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	16	0	0	0	200.00
18/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	9024	9	9	9	0.00
18/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	5193	5	5	5	0.00
18/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	5238	5	5	5	0.00
18/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1911	2	2	2	0.00
18/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2948	3	3	3	0.00
18/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	643	1	1	1	200.00
18/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	781	1	1	1	1,800.00
18/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2761	3	3	3	0.00
18/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	77	0	0	0	1,800.00
18/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	243	0	0	0	1,073.00
18/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	5282	5	5	5	0.00
18/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	4156	4	4	4	0.00
18/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	1349	1	1	1	7,500.00
18/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	1621	2	2	2	0.00
18/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	648	1	1	1	5,000.00
18/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	2717	3	3	3	0.00
18/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	2427	2	2	2	0.00
18/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	207	0	0	0	0.00
18/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	5833	6	6	6	0.00
18/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	714	1	1	1	5,000.00
18/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1144	1	1	1	1,073.00
18/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	211	0	0	0	200.00
18/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	216	0	0	0	0.00
18/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	32	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
18/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	356	0	0	0	1,073.00
18/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	8114	8	8	8	0.00
18/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	4164	4	4	4	0.00
18/02/2022	2030 On 04-August-22			Bond Future	9.40	92.8892	92.8175	92.8892	26,505.00
18/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	1337	1	1	1	800.00
18/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	2524	3	3	3	0.00
18/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	353	0	0	0	800.00
18/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	2553	3	3	3	0.00
18/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	2581	3	3	3	0.00
18/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	7729	8	8	8	0.00
18/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	329	0	0	0	800.00
18/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	1779	2	2	2	0.00
18/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	1800	2	2	2	0.00
18/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	6103	6	6	6	0.00
18/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	1821	2	2	2	0.00
18/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	3118	3	3	3	0.00
18/02/2022	2030 On 03-November-22			Bond Future	9.55	94.2648	94.1912	94.2648	0.00
18/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	4117	4	4	4	0.00
18/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	4085	4	4	4	0.00
18/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	4150	4	4	4	0.00
18/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	1516	1	2	1	0.00
18/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	1545	2	2	2	0.00
18/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	1530	2	2	2	0.00
18/02/2022	2030 On 02-February-23			Bond Future	9.72	91.6460	91.5710	91.6460	0.00
18/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	3733	4	4	4	0.00
18/02/2022	2030 On 02-February-23	9.94	Call	Bond Future	3542	4	4	4	0.00
18/02/2022	2030 On 02-February-23	8.81	Call	Bond Future	1172	1	1	1	102.00
18/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	3677	4	4	4	0.00
18/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	3705	4	4	4	0.00
18/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1833	2	2	2	0.00
18/02/2022	2030 On 02-February-23	9.66	Call	Bond Future	2830	3	3	3	0.00
18/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	3177	3	3	3	0.00
18/02/2022	2030 On 02-February-23	8.81	Put	Bond Future	5595	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
18/02/2022	2030 On 02-February-23	9.66	Put	Bond Future	3121	3	3	3	102.00
18/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	4332	4	4	4	0.00
18/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	2387	2	2	2	0.00
18/02/2022	2030 On 02-February-23	9.94	Put	Bond Future	2521	2	3	2	102.00
18/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	2424	2	2	2	0.00
18/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	2405	2	2	2	0.00
18/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	2808	3	3	3	0.00
18/02/2022	2032 On 05-May-22			Bond Future	9.63	92.2978	92.2174	92.2978	138,257.00
18/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	1504	2	2	2	780.00
18/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	3773	4	4	4	780.00
18/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	4277	4	4	4	993.00
18/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	7970	8	8	8	0.00
18/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	7870	8	8	8	0.00
18/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	8675	9	9	9	0.00
18/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	7668	8	8	8	0.00
18/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	7920	8	8	8	0.00
18/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	97	0	0	0	0.00
18/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	99	0	0	0	0.00
18/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	109	0	0	0	993.00
18/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	68	0	0	0	780.00
18/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	467	0	0	0	0.00
18/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	95	0	0	0	0.00
18/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	582	1	1	1	0.00
18/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	1790	2	2	2	0.00
18/02/2022	2032 On 04-August-22			Bond Future	9.81	93.4582	93.3767	93.4582	0.00
18/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	9831	10	10	10	0.00
18/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	11172	11	11	11	0.00
18/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	3691	4	4	4	0.00
18/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	3728	4	4	4	0.00
18/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	3766	4	4	4	0.00
18/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	2114	2	2	2	800.00
18/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	550	1	1	1	800.00

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18/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	5549	5	6	5	0.00
18/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	2627	3	3	3	0.00
18/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	1479	1	1	1	0.00
18/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	1461	1	1	1	0.00
18/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	188	0	0	0	0.00
18/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	266	0	0	0	800.00
18/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	1442	1	1	1	0.00
18/02/2022	2032 On 03-November-22			Bond Future	9.96	90.6892	90.6057	90.6892	0.00
18/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	5308	5	5	5	0.00
18/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	4923	5	5	5	0.00
18/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	1310	1	1	1	180.00
18/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	3351	3	3	3	0.00
18/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	4659	5	5	5	0.00
18/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	3510	4	4	4	0.00
18/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	1409	1	1	1	454.00
18/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	4834	5	5	5	0.00
18/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	2500	2	2	2	454.00
18/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	2383	2	2	2	180.00
18/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	1629	2	2	2	180.00
18/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	5030	5	5	5	0.00
18/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	1739	2	2	2	454.00
18/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1484	1	1	1	0.00
18/02/2022	2032 On 02-February-23			Bond Future	10.12	92.0234	91.9385	92.0234	0.00
18/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	4079	4	4	4	0.00
18/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	4110	4	4	4	0.00
18/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	1409	1	1	1	454.00
18/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	3416	3	3	3	0.00
18/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	4462	5	4	5	0.00
18/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	4142	4	4	4	0.00
18/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	2637	3	3	3	0.00
18/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	2427	2	2	2	454.00
18/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	3201	3	3	3	454.00
18/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	5967	6	6	6	0.00

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18/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	2658	3	3	3	0.00
18/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	2680	3	3	3	0.00
18/02/2022	2033 On 05-May-22			Bond Future	113.78	113.4869	113.7781	113.4869	2,371.00
18/02/2022	2033 On 04-August-22			Bond Future	115.24	114.9417	115.2367	114.9417	4,967.00
18/02/2022	2033 On 03-November-22			Bond Future	115.65	115.3552	115.6537	115.3552	0.00
18/02/2022	2033 On 02-February-23			Bond Future	117.38	117.0755	117.3782	117.0755	0.00
18/02/2022	2037 On 05-May-22			Bond Future	10.22	89.3982	89.3753	89.3982	85,541.00
18/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	10184	10	10	10	0.00
18/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	10074	10	10	10	0.00
18/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	10129	10	10	10	0.00
18/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	78	0	0	0	0.00
18/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	82	0	0	0	0.00
18/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	80	0	0	0	0.00
18/02/2022	2037 On 04-August-22			Bond Future	10.39	86.2663	86.2432	86.2663	49,415.00
18/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	4872	5	5	5	0.00
18/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	6270	6	6	6	1,050.00
18/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1879	2	2	2	50.00
18/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	7295	7	7	7	0.00
18/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	9957	10	10	10	0.00
18/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	4827	5	5	5	0.00
18/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	4783	5	5	5	0.00
18/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	1548	2	2	2	0.00
18/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	450	0	0	0	1,050.00
18/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	1512	2	2	2	0.00
18/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	833	1	1	1	50.00
18/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	3826	4	4	4	0.00
18/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	1530	2	2	2	50.00
18/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1064	1	1	1	0.00
18/02/2022	2037 On 03-November-22			Bond Future	10.52	87.5445	87.5203	87.5445	0.00
18/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	6507	7	7	7	0.00
18/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	6597	7	7	7	0.00

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18/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	6552	7	7	7	0.00
18/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	1660	2	2	2	0.00
18/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	1675	2	2	2	0.00
18/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	1645	2	2	2	0.00
18/02/2022	2037 On 02-February-23			Bond Future	10.67	84.5769	84.5521	84.5769	0.00
18/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	5210	5	5	5	0.00
18/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	5134	5	5	5	0.00
18/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	5172	5	5	5	0.00
18/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	2894	3	3	3	0.00
18/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	2918	3	3	3	0.00
18/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	2872	3	3	3	0.00
18/02/2022	2038 On 05-May-22			Bond Future	131.61	130.5819	131.6137	130.5819	4,174.00
18/02/2022	2038 On 04-August-22			Bond Future	131.48	130.4375	131.4826	130.4375	2,669.00
18/02/2022	2038 On 03-November-22			Bond Future	133.45	132.3945	133.4542	132.3945	0.00
18/02/2022	2038 On 02-February-23			Bond Future	133.58	132.5094	133.5850	132.5094	0.00
18/02/2022	2040 On 05-May-22			Bond Future	10.36	91.2770	91.5172	91.2770	62,299.00
18/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	544	1	1	1	1,200.00
18/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	10474	10	10	10	0.00
18/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	10415	10	10	10	0.00
18/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	10532	10	11	10	0.00
18/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2969	3	3	3	1,200.00
18/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	16777	17	17	17	0.00
18/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	5	0	0	0	1,200.00
18/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	1424	2	1	2	0.00
18/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	95	0	0	0	0.00
18/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	93	0	0	0	0.00
18/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	97	0	0	0	0.00
18/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	4638	5	5	5	0.00
18/02/2022	2040 On 04-August-22			Bond Future	10.53	87.9184	88.1617	87.9184	39,528.00
18/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	5269	5	5	5	0.00
18/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	11511	11	12	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
18/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	755	1	1	1	460.00
18/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	3744	4	4	4	460.00
18/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	5220	5	5	5	0.00
18/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	5317	5	5	5	0.00
18/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	1674	2	2	2	0.00
18/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	437	0	0	0	460.00
18/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	6995	7	7	7	0.00
18/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	1712	2	2	2	0.00
18/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	2504	3	3	3	0.00
18/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	1693	2	2	2	0.00
18/02/2022	2040 On 03-November-22			Bond Future	10.66	89.2214	89.4674	89.2214	0.00
18/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	6856	7	7	7	0.00
18/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	6761	7	7	7	0.00
18/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	6808	7	7	7	0.00
18/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	1803	2	2	2	0.00
18/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	1837	2	2	2	0.00
18/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	1820	2	2	2	0.00
18/02/2022	2040 On 02-February-23			Bond Future	10.80	86.0282	86.2776	86.0282	0.00
18/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	5281	5	5	5	0.00
18/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	5320	5	5	5	0.00
18/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	5359	5	5	5	0.00
18/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3221	3	3	3	0.00
18/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	3248	3	3	3	0.00
18/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	3275	3	3	3	0.00
18/02/2022	2044 On 05-May-22			Bond Future	10.42	87.9283	88.0961	87.9283	47,626.00
18/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	10349	10	10	10	0.00
18/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	10232	10	10	10	0.00
18/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	10290	10	10	10	0.00
18/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	111	0	0	0	0.00
18/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	114	0	0	0	0.00
18/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	109	0	0	0	0.00
18/02/2022	2044 On 04-August-22			Bond Future	10.58	84.6528	84.8228	84.6528	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
18/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	5325	5	5	5	0.00
18/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	5228	5	5	5	0.00
18/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	5276	5	5	5	0.00
18/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	1663	2	2	2	0.00
18/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	1684	2	2	2	0.00
18/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	1644	2	2	2	0.00
18/02/2022	2044 On 03-November-22			Bond Future	10.71	85.9074	86.0791	85.9074	0.00
18/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	6674	7	7	7	0.00
18/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	6721	7	7	7	0.00
18/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	6769	7	7	7	0.00
18/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	1935	2	2	2	0.00
18/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	1953	2	2	2	0.00
18/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	1971	2	2	2	0.00
18/02/2022	2044 On 02-February-23			Bond Future	10.84	82.7907	82.9647	82.7907	0.00
18/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	5476	5	5	5	0.00
18/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	5436	5	5	5	0.00
18/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	5397	5	5	5	0.00
18/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	3349	3	3	3	0.00
18/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3321	3	3	3	0.00
18/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3294	3	3	3	0.00
18/02/2022	2046 On 05-May-22			Bond Future	120.21	119.3730	120.2105	119.3730	14,004.00
18/02/2022	2046 On 04-August-22			Bond Future	121.75	120.9033	121.7514	120.9033	2,969.00
18/02/2022	2046 On 03-November-22			Bond Future	121.65	120.7871	121.6472	120.7871	0.00
18/02/2022	2046 On 02-February-23			Bond Future	123.46	122.5890	123.4617	122.5890	0.00
18/02/2022	2050 On 05-May-22			Bond Future	124.68	123.7251	124.6840	123.7251	8,572.00
18/02/2022	2050 On 04-August-22			Bond Future	124.26	123.2906	124.2617	123.2906	1,194.00
18/02/2022	2050 On 03-November-22			Bond Future	126.12	125.1402	126.1249	125.1402	0.00
18/02/2022	2050 On 02-February-23			Bond Future	125.94	124.9394	125.9385	124.9394	0.00
18/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	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
18/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	AL37 On 05-May-22			Index Future	830.71	832.5100	830.7060	832.5100	0.00
18/02/2022	AL37 On 04-August-22			Index Future	841.04	842.8640	841.0380	842.8640	0.00
18/02/2022	AL37 On 03-November-22			Index Future	853.55	855.4110	853.5500	855.4110	0.00
18/02/2022	AL37 On 02-February-23			Index Future	866.08	867.9660	866.0760	867.9660	0.00
18/02/2022	AL7T On 05-May-22			Index Future	966.15	966.9390	966.1470	966.9390	0.00
18/02/2022	AL7T On 04-August-22			Index Future	978.16	978.9650	978.1640	978.9650	0.00
18/02/2022	AL7T On 03-November-22			Index Future	992.72	993.5370	992.7160	993.5370	0.00
18/02/2022	AL7T On 02-February-23			Index Future	1007.28	1008.1200	1007.2840	1008.1200	0.00
18/02/2022	ALBI On 05-May-22			Index Future	860.54	860.4990	860.5440	860.4990	124.00
18/02/2022	ALBI On 04-August-22			Index Future	871.25	871.2010	871.2470	871.2010	90.00
18/02/2022	ALBI On 03-November-22			Index Future	884.21	884.1700	884.2090	884.1700	0.00
18/02/2022	ALBI On 02-February-23			Index Future	897.18	897.1470	897.1840	897.1470	0.00
18/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	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
18/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2022	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
18/02/2022	ES33 On 05-May-22			Bond Future	11.01	78.7078	78.6927	78.7078	87.00
18/02/2022	ES33 On 04-August-22			Bond Future	11.22	79.7167	79.7015	79.7167	263.00
18/02/2022	ES33 On 03-November-22			Bond Future	11.41	77.1314	77.1153	77.1314	0.00
18/02/2022	ES33 On 02-February-23			Bond Future	11.61	78.2837	78.2671	78.2837	0.00
18/02/2022	ES42 On 05-May-22			Bond Future	11.45	77.2006	77.3769	77.2006	1,190.00
18/02/2022	ES42 On 04-August-22			Bond Future	11.64	78.1901	78.3687	78.1901	3,579.00
18/02/2022	ES42 On 03-November-22			Bond Future	11.81	75.1050	75.2856	75.1050	0.00
18/02/2022	ES42 On 02-February-23			Bond Future	11.99	76.2284	76.4115	76.2284	0.00
18/02/2022	GOVI On 05-May-22			GOVI	849.07	849.0440	849.0710	849.0440	989.00
18/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	608410	61	61	61	0.00
18/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	608310	61	61	61	0.00
18/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	608210	61	61	61	0.00
18/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 04-August-22			GOVI	859.63	859.6040	859.6310	859.6040	0.00
18/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	403710	40	40	40	0.00
18/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	403610	40	40	40	0.00
18/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	403510	40	40	40	0.00
18/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 03-November-22			GOVI	872.42	872.4000	872.4200	872.4000	0.00
18/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	519900	52	52	52	0.00
18/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	520100	52	52	52	0.00
18/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	520000	52	52	52	0.00
18/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 02-February-23			GOVI	885.22	885.2050	885.2230	885.2050	0.00
18/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	343830	34	34	34	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
18/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	344030	34	34	34	0.00
18/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	343930	34	34	34	0.00
18/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
18/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
18/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2022	IGOV On 05-May-22			Index Future	317.17	316.0450	317.1730	316.0450	499.00
18/02/2022	IGOV On 04-August-22			Index Future	321.20	320.0520	321.1960	320.0520	0.00
18/02/2022	IGOV On 03-November-22			Index Future	326.05	324.8920	326.0500	324.8920	0.00
18/02/2022	IGOV On 02-February-23			Index Future	330.91	329.7360	330.9100	329.7360	0.00
18/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
18/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
18/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/02/2022	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
18/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7850	95.7850	95.7850	0.00
18/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.53	95.4750	95.4750	95.4750	0.00
18/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.57	95.4300	95.4300	95.4300	0.00
18/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.1250	95.1250	95.1250	72.00
18/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.93	95.0800	95.0700	95.0800	0.00
18/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.22	94.7900	94.7800	94.7900	0.00
18/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.27	94.7400	94.7300	94.7400	0.00
18/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.72	94.2750	94.2800	94.2750	68.00
18/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.05	93.9400	93.9500	93.9400	0.00
18/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.20	93.8000	93.8050	93.8000	0.00
18/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.36	93.6450	93.6450	93.6450	75.00
18/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.47	93.5050	93.5350	93.5050	0.00
18/02/2022	R023 On 05-May-22			Bond Future	5.30	103.4066	103.3921	103.4066	14,778.00
18/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	798	1	1	1	0.00
18/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	805	1	1	1	0.00
18/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	812	1	1	1	0.00
18/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	17	0	0	0	0.00
18/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	18	0	0	0	0.00
18/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	18	0	0	0	0.00
18/02/2022	R023 On 04-August-22			Bond Future	5.46	104.6830	104.6682	104.6830	2,360.00
18/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	400	0	0	0	0.00
18/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	404	0	0	0	0.00
18/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	409	0	0	0	0.00
18/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	85	0	0	0	0.00
18/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	86	0	0	0	0.00
18/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	87	0	0	0	0.00
18/02/2022	R023 On 03-November-22			Bond Future	4.90	102.3527	102.3370	102.3527	0.00
18/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	447	0	0	0	0.00
18/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	441	0	0	0	0.00
18/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	444	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
18/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	25	0	0	0	0.00
18/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	25	0	0	0	0.00
18/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	24	0	0	0	0.00
18/02/2022	R035 On 05-May-22			Bond Future	10.03	93.3866	93.4678	93.3866	74,347.00
18/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	5505	5	6	5	0.00
18/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	10087	10	10	10	0.00
18/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	15380	15	15	15	0.00
18/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	4974	5	5	5	1,200.00
18/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	9976	10	10	10	0.00
18/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	10032	10	10	10	0.00
18/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	70	0	0	0	0.00
18/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	72	0	0	0	0.00
18/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	498	1	0	1	0.00
18/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	5	0	0	0	1,200.00
18/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	68	0	0	0	0.00
18/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	408	0	0	0	1,200.00
18/02/2022	R035 On 04-August-22			Bond Future	10.21	94.5212	94.6034	94.5212	48,495.00
18/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	4862	5	5	5	0.00
18/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	6687	7	7	7	0.00
18/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	3962	4	4	4	400.00
18/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	11954	12	12	12	0.00
18/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	4425	4	4	4	0.00
18/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	4817	5	5	5	0.00
18/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	4773	5	5	5	0.00
18/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	932	1	1	1	400.00
18/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1644	2	2	2	100.00
18/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	4089	4	4	4	0.00
18/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	1893	2	2	2	0.00
18/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	5511	6	6	6	0.00
18/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	1498	2	1	2	0.00
18/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	1516	2	2	2	0.00
18/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	1666	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
18/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	941	1	1	1	100.00
18/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	281	0	0	0	400.00
18/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	1481	2	1	2	0.00
18/02/2022	R035 On 03-November-22			Bond Future	10.35	91.4542	91.5369	91.4542	0.00
18/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	6357	6	6	6	0.00
18/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1749	2	2	2	582.00
18/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	6401	6	6	6	0.00
18/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	6446	6	6	6	0.00
18/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	5742	6	6	6	0.00
18/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	4067	4	4	4	0.00
18/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	2671	3	3	3	582.00
18/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	1781	2	2	2	582.00
18/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	1534	2	2	2	0.00
18/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	1549	2	2	2	0.00
18/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	5212	5	5	5	0.00
18/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	1563	2	2	2	0.00
18/02/2022	R035 On 02-February-23			Bond Future	10.50	92.8373	92.9209	92.8373	0.00
18/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	5093	5	5	5	0.00
18/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	5827	6	6	6	0.00
18/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	5056	5	5	5	0.00
18/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	5131	5	5	5	0.00
18/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1904	2	2	2	582.00
18/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	4338	4	4	4	0.00
18/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	3370	3	3	3	582.00
18/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	6367	6	6	6	0.00
18/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	2829	3	3	3	0.00
18/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	2874	3	3	3	0.00
18/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	2455	2	2	2	582.00
18/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	2851	3	3	3	0.00
18/02/2022	R186 On 05-May-22			Bond Future	7.78	114.6473	114.3971	114.6473	73,481.00
18/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	52	0	0	0	3,600.00
18/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3582	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
18/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4659	5	5	5	0.00
18/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2477	3	2	3	0.00
18/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2604	3	3	3	454.00
18/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2445	3	2	3	0.00
18/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1291	1	1	1	435.00
18/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	314	0	0	0	435.00
18/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	545	1	1	1	3,600.00
18/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5543	6	6	6	0.00
18/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1965	2	2	2	454.00
18/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2508	3	3	3	0.00
18/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	346	0	0	0	0.00
18/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	520	0	1	0	0.00
18/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	40	0	0	0	454.00
18/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	1776	2	2	2	0.00
18/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2372	2	2	2	0.00
18/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	890	1	1	1	0.00
18/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	363	0	0	0	0.00
18/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	323	0	0	0	0.00
18/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	354	0	0	0	0.00
18/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	76	0	0	0	454.00
18/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	162	0	0	0	4,035.00
18/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4424	4	4	4	0.00
18/02/2022	R186 On 04-August-22			Bond Future	7.98	110.8027	110.5494	110.8027	8.00
18/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1930	2	2	2	0.00
18/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	212	0	0	0	3,600.00
18/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1907	2	2	2	0.00
18/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1952	2	2	2	0.00
18/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6790	7	7	7	0.00
18/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1551	2	2	2	3,600.00
18/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	159	0	0	0	3,600.00
18/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1302	1	1	1	0.00
18/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1334	1	1	1	0.00
18/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4206	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
18/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1626	2	2	2	0.00
18/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1318	1	1	1	0.00
18/02/2022	R186 On 03-November-22			Bond Future	8.12	112.4424	112.1844	112.4424	0.00
18/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2816	3	3	3	0.00
18/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2769	3	3	3	0.00
18/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2793	3	3	3	0.00
18/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1291	1	1	1	0.00
18/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1303	1	1	1	0.00
18/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1279	1	1	1	0.00
18/02/2022	R186 On 02-February-23			Bond Future	8.29	108.8062	108.5440	108.8062	0.00
18/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	2255	2	2	2	0.00
18/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	2218	2	2	2	0.00
18/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	2236	2	2	2	0.00
18/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2108	2	2	2	0.00
18/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2123	2	2	2	0.00
18/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2093	2	2	2	0.00
18/02/2022	R197 On 05-May-22			Bond Future	326.43	326.3779	326.4329	326.3779	747.00
18/02/2022	R197 On 04-August-22			Bond Future	322.22	322.1609	322.2166	322.1609	0.00
18/02/2022	R197 On 03-November-22			Bond Future	327.05	326.9956	327.0494	326.9956	0.00
18/02/2022	R197 On 02-February-23			Bond Future	323.34	323.2827	323.3372	323.2827	0.00
18/02/2022	R202 On 05-May-22			Bond Future	250.77	250.6206	250.7744	250.6206	6,392.00
18/02/2022	R202 On 04-August-22			Bond Future	249.53	249.3713	249.5272	249.3713	91.00
18/02/2022	R202 On 03-November-22			Bond Future	253.27	253.1118	253.2680	253.1118	0.00
18/02/2022	R202 On 02-February-23			Bond Future	252.48	252.3238	252.4821	252.3238	0.00
18/02/2022	R209 On 05-May-22			Bond Future	10.01	72.7806	72.7601	72.7806	21,972.00
18/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	10543	11	11	11	0.00
18/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	7932	8	8	8	0.00
18/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	7836	8	8	8	0.00
18/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	7884	8	8	8	0.00
18/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	973	1	1	1	8,525.00
18/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	2479	3	2	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
18/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	4605	5	5	5	0.00
18/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	428	0	0	0	1,050.00
18/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1098	1	1	1	11,000.00
18/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	2553	3	3	3	0.00
18/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	100	0	0	0	0.00
18/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	102	0	0	0	0.00
18/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	97	0	0	0	0.00
18/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	27	0	0	0	12,050.00
18/02/2022	R209 On 04-August-22			Bond Future	10.17	73.6957	73.6749	73.6957	1,550.00
18/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	3838	4	4	4	0.00
18/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	3763	4	4	4	0.00
18/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	3801	4	4	4	0.00
18/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1468	1	1	1	0.00
18/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	1485	1	1	1	0.00
18/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1450	1	1	1	0.00
18/02/2022	R209 On 03-November-22			Bond Future	10.29	71.6406	71.6189	71.6406	400.00
18/02/2022	R209 On 03-November-22	11.50	Call	Bond Future	7294	7	7	7	0.00
18/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	5326	5	5	5	0.00
18/02/2022	R209 On 03-November-22	10.50	Call	Bond Future	3515	4	4	4	0.00
18/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	5365	5	5	5	0.00
18/02/2022	R209 On 03-November-22	9.50	Call	Bond Future	994	1	1	1	1,000.00
18/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	5404	5	5	5	0.00
18/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1393	1	1	1	0.00
18/02/2022	R209 On 03-November-22	9.50	Put	Bond Future	5692	6	6	6	0.00
18/02/2022	R209 On 03-November-22	10.50	Put	Bond Future	2356	2	2	2	1,000.00
18/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1406	1	1	1	0.00
18/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1420	1	1	1	0.00
18/02/2022	R209 On 03-November-22	11.50	Put	Bond Future	889	1	1	1	1,000.00
18/02/2022	R209 On 02-February-23			Bond Future	10.43	72.6945	72.6723	72.6945	0.00
18/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	4477	4	4	4	0.00
18/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	4411	4	4	4	0.00
18/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	4444	4	4	4	0.00
18/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	2464	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
18/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	2504	3	3	3	0.00
18/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	2484	2	2	2	0.00
18/02/2022	R210 On 05-May-22			Bond Future	216.14	215.7547	216.1435	215.7547	1,039.00
18/02/2022	R210 On 04-August-22			Bond Future	218.91	218.5205	218.9144	218.5205	266.00
18/02/2022	R210 On 03-November-22			Bond Future	219.27	218.8722	219.2706	218.8722	0.00
18/02/2022	R210 On 02-February-23			Bond Future	222.54	222.1373	222.5410	222.1373	0.00
18/02/2022	R213 On 05-May-22			Bond Future	9.47	86.8733	86.7729	86.8733	24,260.00
18/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	6127	6	6	6	0.00
18/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	6082	6	6	6	0.00
18/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	6037	6	6	6	0.00
18/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	154	0	0	0	0.00
18/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	157	0	0	0	0.00
18/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	161	0	0	0	0.00
18/02/2022	R213 On 04-August-22			Bond Future	9.66	87.9308	87.8290	87.9308	0.00
18/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2866	3	3	3	0.00
18/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2805	3	3	3	0.00
18/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2835	3	3	3	0.00
18/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	1649	2	2	2	0.00
18/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	1690	2	2	2	0.00
18/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	1669	2	2	2	0.00
18/02/2022	R213 On 03-November-22			Bond Future	9.81	85.7109	85.6069	85.7109	0.00
18/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	4375	4	4	4	0.00
18/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	3070	3	3	3	0.00
18/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	3693	4	4	4	0.00
18/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	1135	1	1	1	200.00
18/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2685	3	3	3	0.00
18/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	4308	4	4	4	0.00
18/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	4342	4	4	4	0.00
18/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	1238	1	1	1	476.00
18/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	4274	4	4	4	0.00
18/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	1512	1	2	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
18/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	4411	4	4	4	0.00
18/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1483	1	1	1	0.00
18/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1497	1	1	1	0.00
18/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	2523	2	3	2	476.00
18/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	4625	5	5	5	0.00
18/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	1802	2	2	2	476.00
18/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2211	2	2	2	200.00
18/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1468	1	1	1	0.00
18/02/2022	R213 On 02-February-23			Bond Future	9.97	87.0048	86.8991	87.0048	0.00
18/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	3702	4	4	4	0.00
18/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	1332	1	1	1	476.00
18/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	3675	4	4	4	0.00
18/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	3731	4	4	4	0.00
18/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	4081	4	4	4	0.00
18/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	3138	3	3	3	0.00
18/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2253	2	2	2	476.00
18/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	2493	2	2	2	0.00
18/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	2514	2	3	2	0.00
18/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	5397	5	5	5	0.00
18/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	2941	3	3	3	476.00
18/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	2474	2	2	2	0.00
18/02/2022	R214 On 05-May-22			Bond Future	10.34	69.5072	69.6751	69.5072	16,514.00
18/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	7914	8	8	8	0.00
18/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	7962	8	8	8	0.00
18/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	8011	8	8	8	0.00
18/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	110	0	0	0	0.00
18/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	108	0	0	0	0.00
18/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	105	0	0	0	0.00
18/02/2022	R214 On 04-August-22			Bond Future	10.49	70.3509	70.5208	70.3509	1,337.00
18/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	4239	4	4	4	0.00
18/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	4279	4	4	4	0.00
18/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	4318	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
18/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1440	2	1	2	0.00
18/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1423	1	1	1	0.00
18/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1457	2	1	2	0.00
18/02/2022	R214 On 03-November-22			Bond Future	10.61	68.1221	68.2940	68.1221	0.00
18/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	5690	6	6	6	0.00
18/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	5651	6	6	6	0.00
18/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	5611	5	6	5	0.00
18/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1490	2	1	2	0.00
18/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1504	2	2	2	0.00
18/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1518	2	2	2	0.00
18/02/2022	R214 On 02-February-23			Bond Future	10.74	69.1531	69.3273	69.1531	0.00
18/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	4635	5	5	5	0.00
18/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	4567	4	5	4	0.00
18/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	4601	5	5	5	0.00
18/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	2698	3	3	3	0.00
18/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	2720	3	3	3	0.00
18/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	2677	3	3	3	0.00
18/02/2022	R248 On 05-May-22			Bond Future	10.34	87.2282	87.4422	87.2282	190,964.00
18/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	10465	10	10	10	0.00
18/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	10344	10	10	10	0.00
18/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	10405	10	10	10	0.00
18/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	117	0	0	0	0.00
18/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	112	0	0	0	0.00
18/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	114	0	0	0	0.00
18/02/2022	R248 On 04-August-22			Bond Future	10.49	88.2869	88.5037	88.2869	6,019.00
18/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	5522	5	6	5	0.00
18/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	2859	3	3	3	2,400.00
18/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	806	1	1	1	2,400.00
18/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	5472	5	5	5	0.00
18/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	5423	5	5	5	0.00
18/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	1795	2	2	2	0.00
18/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	1774	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
18/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	3543	4	4	4	0.00
18/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	7243	7	7	7	0.00
18/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	1753	2	2	2	0.00
18/02/2022	R248 On 03-November-22			Bond Future	10.61	85.1905	85.4097	85.1905	0.00
18/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	6947	7	7	7	0.00
18/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	6897	7	7	7	0.00
18/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	6996	7	7	7	0.00
18/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	1958	2	2	2	0.00
18/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	1939	2	2	2	0.00
18/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	1922	2	2	2	0.00
18/02/2022	R248 On 02-February-23			Bond Future	10.74	86.4799	86.7021	86.4799	0.00
18/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	5778	6	6	6	0.00
18/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	5736	6	6	6	0.00
18/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	5821	6	6	6	0.00
18/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	3355	3	3	3	0.00
18/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	3410	4	3	4	0.00
18/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	3382	3	3	3	0.00