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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/02/2022 TO: 22/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	2025 On 05-May-22			Bond Future	158.76	158.7617	158.7645	158.7617	5,471.00
22/02/2022	2025 On 04-August-22			Bond Future	159.31	159.1806	159.3076	159.1806	1,130.00
22/02/2022	2025 On 03-November-22			Bond Future	161.61	161.5653	161.6061	161.5653	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
22/02/2022	2025 On 02-February-23			Bond Future	162.34	162.3208	162.3427	162.3208	0.00
22/02/2022	2029 On 05-May-22			Bond Future	116.47	116.6012	116.4749	116.6012	2,746.00
22/02/2022	2029 On 04-August-22			Bond Future	118.06	118.0960	118.0595	118.0960	1,844.00
22/02/2022	2029 On 03-November-22			Bond Future	118.53	118.6367	118.5348	118.6367	0.00
22/02/2022	2029 On 02-February-23			Bond Future	120.29	120.4055	120.2878	120.4055	0.00
22/02/2022	2030 On 05-May-22			Bond Future	9.32	95.3877	95.0265	95.3877	74,420.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8	0	0	0	200.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8436	9	8	9	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4647	5	5	5	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4690	5	5	5	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1540	2	2	2	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2491	3	2	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	457	1	0	1	200.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	568	1	1	1	1,800.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2317	3	2	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	43	0	0	0	1,800.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	155	0	0	0	1,073.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4733	5	5	5	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3640	4	4	4	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1045	1	1	1	7,500.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1912	2	2	2	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	786	1	1	1	5,000.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3126	3	3	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2809	3	3	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	252	0	0	0	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6393	6	6	6	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	864	1	1	1	5,000.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1367	1	1	1	1,073.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	258	0	0	0	200.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	264	0	0	0	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	38	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
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	434	0	0	0	1,073.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	8699	8	9	8	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4670	4	5	4	0.00
22/02/2022	2030 On 04-August-22			Bond Future	9.50	92.5816	92.2901	92.5816	26,505.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1124	1	1	1	800.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2211	2	2	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	273	0	0	0	800.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2238	2	2	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2265	2	2	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	7247	8	7	8	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	373	0	0	0	800.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	1990	2	2	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2013	2	2	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6550	6	7	6	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2036	2	2	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3433	3	3	3	0.00
22/02/2022	2030 On 03-November-22			Bond Future	9.67	93.9510	93.6026	93.9510	0.00
22/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3716	4	4	4	0.00
22/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3685	4	4	4	0.00
22/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3747	4	4	4	0.00
22/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1701	2	2	2	0.00
22/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1733	2	2	2	0.00
22/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1717	2	2	2	0.00
22/02/2022	2030 On 02-February-23			Bond Future	9.85	91.3271	90.9620	91.3271	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3368	4	3	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3188	3	3	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	997	1	1	1	102.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3315	4	3	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3341	4	3	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1596	2	2	2	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2519	3	3	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2843	3	3	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6029	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
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3418	3	3	3	102.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4703	4	5	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2631	2	3	2	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2775	3	3	3	102.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2671	3	3	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2651	2	3	2	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3084	3	3	3	0.00
22/02/2022	2032 On 05-May-22			Bond Future	9.73	92.0147	91.6396	92.0147	138,255.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1199	1	1	1	780.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3299	4	3	4	780.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3782	4	4	4	993.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7408	8	7	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7308	8	7	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	8107	8	8	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7108	7	7	7	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7358	8	7	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	112	0	0	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	115	0	0	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	126	0	0	0	993.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	79	0	0	0	780.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	550	0	1	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	110	0	0	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	685	1	1	1	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2064	2	2	2	0.00
22/02/2022	2032 On 04-August-22			Bond Future	9.90	93.1717	92.8644	93.1717	140.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9347	10	9	10	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10679	11	11	11	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3336	4	3	4	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3371	4	3	4	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3407	4	3	4	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1850	2	2	2	800.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	443	0	0	0	800.00

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22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	5954	6	6	6	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2876	3	3	3	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1636	2	2	2	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1616	2	2	2	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	208	0	0	0	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	295	0	0	0	800.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1596	1	2	1	0.00
22/02/2022	2032 On 03-November-22			Bond Future	10.06	90.3968	90.0336	90.3968	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4889	5	5	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4517	5	5	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1123	1	1	1	180.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3016	3	3	3	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4263	5	4	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3166	3	3	3	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1212	1	1	1	454.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5210	5	5	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2736	3	3	3	454.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2611	2	3	2	180.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1796	2	2	2	180.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5415	5	5	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1915	2	2	2	454.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1637	2	2	2	0.00
22/02/2022	2032 On 02-February-23			Bond Future	10.23	91.7262	91.3465	91.7262	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3722	4	4	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3752	4	4	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1226	1	1	1	454.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3093	3	3	3	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	4088	4	4	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3782	4	4	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2869	3	3	3	0.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2645	2	3	2	454.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3470	3	3	3	454.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6376	6	6	6	0.00

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22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2892	3	3	3	0.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2916	3	3	3	0.00
22/02/2022	2033 On 05-May-22			Bond Future	113.62	113.9041	113.6182	113.9041	2,371.00
22/02/2022	2033 On 04-August-22			Bond Future	115.16	115.3645	115.1638	115.3645	4,967.00
22/02/2022	2033 On 03-November-22			Bond Future	115.52	115.7823	115.5156	115.7823	0.00
22/02/2022	2033 On 02-February-23			Bond Future	117.22	117.5083	117.2237	117.5083	0.00
22/02/2022	2037 On 05-May-22			Bond Future	10.32	89.1772	88.6467	89.1772	85,502.00
22/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9469	10	9	10	0.00
22/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9360	10	9	10	0.00
22/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9415	10	9	10	0.00
22/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	92	0	0	0	0.00
22/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	96	0	0	0	0.00
22/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	94	0	0	0	0.00
22/02/2022	2037 On 04-August-22			Bond Future	10.49	86.0426	85.5747	86.0426	49,265.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4386	5	4	5	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5734	6	6	6	1,050.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1591	2	2	2	50.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6731	7	7	7	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	9344	10	9	10	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4344	5	4	5	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4301	5	4	5	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1735	2	2	2	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	506	0	1	0	1,050.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1695	2	2	2	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	937	1	1	1	50.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4207	4	4	4	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1715	2	2	2	50.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1196	1	1	1	0.00
22/02/2022	2037 On 03-November-22			Bond Future	10.64	87.3160	86.7921	87.3160	0.00
22/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5966	6	6	6	0.00
22/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	6052	6	6	6	0.00

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22/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	6009	6	6	6	0.00
22/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1845	2	2	2	0.00
22/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1862	2	2	2	0.00
22/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1829	2	2	2	0.00
22/02/2022	2037 On 02-February-23			Bond Future	10.79	84.3445	83.8023	84.3445	0.00
22/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4737	5	5	5	0.00
22/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4664	5	5	5	0.00
22/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4700	5	5	5	0.00
22/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3172	3	3	3	0.00
22/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3197	3	3	3	0.00
22/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3148	3	3	3	0.00
22/02/2022	2038 On 05-May-22			Bond Future	131.11	131.1244	131.1131	131.1244	4,174.00
22/02/2022	2038 On 04-August-22			Bond Future	131.08	130.9869	131.0780	130.9869	2,669.00
22/02/2022	2038 On 03-November-22			Bond Future	132.97	132.9499	132.9695	132.9499	0.00
22/02/2022	2038 On 02-February-23			Bond Future	133.08	133.0724	133.0763	133.0724	0.00
22/02/2022	2040 On 05-May-22			Bond Future	10.45	91.3029	90.8435	91.3029	62,476.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	386	0	0	0	1,200.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9812	10	10	10	0.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9754	10	10	10	0.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9870	10	10	10	0.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2508	3	3	3	1,200.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	16103	17	16	17	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5	0	0	0	1,200.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1637	1	2	1	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	108	0	0	0	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	105	0	0	0	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	110	0	0	0	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5153	5	5	5	0.00
22/02/2022	2040 On 04-August-22			Bond Future	10.61	87.9447	87.5504	87.9447	39,528.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4820	5	5	5	0.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10940	11	11	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
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	617	1	1	1	460.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3362	4	3	4	460.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4773	5	5	5	0.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4866	5	5	5	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1835	2	2	2	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	478	0	0	0	460.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	7468	7	7	7	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1876	2	2	2	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2733	3	3	3	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1856	2	2	2	0.00
22/02/2022	2040 On 03-November-22			Bond Future	10.75	89.2465	88.7961	89.2465	0.00
22/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6353	7	6	7	0.00
22/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6261	7	6	7	0.00
22/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6307	7	6	7	0.00
22/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1973	2	2	2	0.00
22/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2009	2	2	2	0.00
22/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1990	2	2	2	0.00
22/02/2022	2040 On 02-February-23			Bond Future	10.90	86.0532	85.5853	86.0532	0.00
22/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4850	5	5	5	0.00
22/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4888	5	5	5	0.00
22/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4926	5	5	5	0.00
22/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3480	3	3	3	0.00
22/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3509	3	4	3	0.00
22/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3537	3	4	3	0.00
22/02/2022	2044 On 05-May-22			Bond Future	10.52	87.9148	87.3686	87.9148	47,670.00
22/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9638	10	10	10	0.00
22/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9521	10	10	10	0.00
22/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9579	10	10	10	0.00
22/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	128	0	0	0	0.00
22/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	131	0	0	0	0.00
22/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	125	0	0	0	0.00
22/02/2022	2044 On 04-August-22			Bond Future	10.67	84.6392	84.1543	84.6392	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
22/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4834	5	5	5	0.00
22/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4741	5	5	5	0.00
22/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4787	5	5	5	0.00
22/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1843	2	2	2	0.00
22/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1865	2	2	2	0.00
22/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1821	2	2	2	0.00
22/02/2022	2044 On 03-November-22			Bond Future	10.81	85.8921	85.3517	85.8921	0.00
22/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6142	7	6	7	0.00
22/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6188	7	6	7	0.00
22/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6234	7	6	7	0.00
22/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2128	2	2	2	0.00
22/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2147	2	2	2	0.00
22/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2167	2	2	2	0.00
22/02/2022	2044 On 02-February-23			Bond Future	10.95	82.7747	82.2159	82.7747	0.00
22/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	5008	5	5	5	0.00
22/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4970	5	5	5	0.00
22/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4932	5	5	5	0.00
22/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3634	3	4	3	0.00
22/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3604	3	4	3	0.00
22/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3575	3	4	3	0.00
22/02/2022	2046 On 05-May-22			Bond Future	119.70	119.7141	119.7036	119.7141	14,004.00
22/02/2022	2046 On 04-August-22			Bond Future	121.33	121.2488	121.3324	121.2488	2,969.00
22/02/2022	2046 On 03-November-22			Bond Future	121.15	121.1356	121.1537	121.1356	0.00
22/02/2022	2046 On 02-February-23			Bond Future	122.95	122.9421	122.9460	122.9421	0.00
22/02/2022	2050 On 05-May-22			Bond Future	124.22	124.2297	124.2188	124.2297	8,572.00
22/02/2022	2050 On 04-August-22			Bond Future	123.89	123.8017	123.8878	123.8017	1,194.00
22/02/2022	2050 On 03-November-22			Bond Future	125.68	125.6568	125.6754	125.6568	0.00
22/02/2022	2050 On 02-February-23			Bond Future	125.47	125.4628	125.4665	125.4628	0.00
22/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	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
22/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	AL37 On 05-May-22			Index Future	829.53	829.4990	829.5330	829.4990	0.00
22/02/2022	AL37 On 04-August-22			Index Future	840.49	839.8170	840.4880	839.8170	0.00
22/02/2022	AL37 On 03-November-22			Index Future	852.52	852.2910	852.5180	852.2910	0.00
22/02/2022	AL37 On 02-February-23			Index Future	864.92	864.7900	864.9200	864.7900	0.00
22/02/2022	AL7T On 05-May-22			Index Future	960.51	964.2220	960.5140	964.2220	0.00
22/02/2022	AL7T On 04-August-22			Index Future	973.20	976.2160	973.1980	976.2160	0.00
22/02/2022	AL7T On 03-November-22			Index Future	987.13	990.7150	987.1290	990.7150	0.00
22/02/2022	AL7T On 02-February-23			Index Future	1001.49	1005.2450	1001.4880	1005.2450	0.00
22/02/2022	ALBI On 05-May-22			Index Future	855.55	858.9610	855.5510	858.9610	129.00
22/02/2022	ALBI On 04-August-22			Index Future	866.85	869.6450	866.8480	869.6450	90.00
22/02/2022	ALBI On 03-November-22			Index Future	879.26	882.5610	879.2560	882.5610	0.00
22/02/2022	ALBI On 02-February-23			Index Future	892.05	895.5050	892.0470	895.5050	0.00
22/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	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
22/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	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
22/02/2022	ES33 On 05-May-22			Bond Future	11.11	78.5391	78.1752	78.5391	87.00
22/02/2022	ES33 On 04-August-22			Bond Future	11.31	79.5460	79.2391	79.5460	263.00
22/02/2022	ES33 On 03-November-22			Bond Future	11.51	76.9567	76.6015	76.9567	0.00
22/02/2022	ES33 On 02-February-23			Bond Future	11.72	78.1060	77.7360	78.1060	0.00
22/02/2022	ES42 On 05-May-22			Bond Future	11.55	77.1949	76.7697	77.1949	1,190.00
22/02/2022	ES42 On 04-August-22			Bond Future	11.73	78.1845	77.8155	78.1845	3,579.00
22/02/2022	ES42 On 03-November-22			Bond Future	11.91	75.0979	74.6799	75.0979	0.00
22/02/2022	ES42 On 02-February-23			Bond Future	12.10	76.2208	75.7871	76.2208	0.00
22/02/2022	GOVI On 05-May-22			GOVI	844.08	847.4940	844.0810	847.4940	989.00
22/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	558510	59	56	59	0.00
22/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	558410	59	56	59	0.00
22/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	558310	59	56	59	0.00
22/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 04-August-22			GOVI	855.23	858.0360	855.2270	858.0360	0.00
22/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	359670	39	36	39	0.00
22/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	359570	39	36	39	0.00
22/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	359470	39	36	39	0.00
22/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 03-November-22			GOVI	867.47	870.7800	867.4690	870.7800	0.00
22/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	470390	50	47	50	0.00
22/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	470590	50	47	50	0.00
22/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	470490	50	47	50	0.00
22/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 02-February-23			GOVI	880.09	883.5510	880.0880	883.5510	0.00
22/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	292480	33	29	33	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
22/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	292680	33	29	33	0.00
22/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	292580	33	29	33	0.00
22/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2022	IGOV On 05-May-22			Index Future	316.53	316.8890	316.5300	316.8890	499.00
22/02/2022	IGOV On 04-August-22			Index Future	320.79	320.9080	320.7870	320.9080	0.00
22/02/2022	IGOV On 03-November-22			Index Future	325.46	325.7510	325.4550	325.7510	0.00
22/02/2022	IGOV On 02-February-23			Index Future	330.26	330.6030	330.2640	330.6030	0.00
22/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/02/2022	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
22/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7750	95.7750	95.7750	0.00
22/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.57	95.4550	95.4350	95.4550	0.00
22/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.61	95.4100	95.3900	95.4100	0.00
22/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.1150	95.0750	95.1150	72.00
22/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.98	95.0400	95.0200	95.0400	0.00
22/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.29	94.7500	94.7100	94.7500	0.00
22/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.36	94.7000	94.6400	94.7000	0.00
22/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.86	94.2350	94.1450	94.2350	68.00
22/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.20	93.9000	93.8000	93.9000	0.00
22/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.38	93.7200	93.6200	93.7200	0.00
22/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.53	93.5750	93.4750	93.5750	75.00
22/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.67	93.4350	93.3350	93.4350	0.00
22/02/2022	R023 On 05-May-22			Bond Future	5.32	103.3977	103.3747	103.3977	14,778.00
22/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	780	1	1	1	0.00
22/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	787	1	1	1	0.00
22/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	794	1	1	1	0.00
22/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	16	0	0	0	0.00
22/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	17	0	0	0	0.00
22/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	18	0	0	0	0.00
22/02/2022	R023 On 04-August-22			Bond Future	5.34	104.6740	104.7325	104.6740	2,360.00
22/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	446	0	0	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	451	0	0	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	455	0	0	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	67	0	0	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	68	0	0	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	69	0	0	0	0.00
22/02/2022	R023 On 03-November-22			Bond Future	4.88	102.3419	102.3430	102.3419	0.00
22/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	452	0	0	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	446	0	0	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	449	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
22/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
22/02/2022	R035 On 05-May-22			Bond Future	10.13	93.3069	92.7821	93.3069	74,213.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4896	5	5	5	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9413	10	9	10	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	14695	15	15	15	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4383	5	4	5	1,200.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9303	10	9	10	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9358	10	9	10	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	82	0	0	0	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	84	0	0	0	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	593	1	1	1	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	5	0	0	0	1,200.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	80	0	0	0	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	485	0	0	0	1,200.00
22/02/2022	R035 On 04-August-22			Bond Future	10.30	94.4405	93.9817	94.4405	48,495.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4407	5	4	5	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	6174	7	6	7	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3548	4	4	4	400.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	11363	12	11	12	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3989	4	4	4	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4365	5	4	5	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4322	5	4	5	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1395	2	1	2	100.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	762	1	1	1	400.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	5963	6	6	6	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4462	4	4	4	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2101	2	2	2	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1667	2	2	2	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1687	2	2	2	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1851	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
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1050	1	1	1	100.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	313	0	0	0	400.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1648	2	2	2	0.00
22/02/2022	R035 On 03-November-22			Bond Future	10.46	91.3708	90.8538	91.3708	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5845	6	6	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1500	2	2	2	582.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5888	6	6	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5931	6	6	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5252	6	5	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3653	4	4	4	0.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2941	3	3	3	582.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1974	2	2	2	582.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1703	2	2	2	0.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1719	2	2	2	0.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	5647	5	6	5	0.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1735	2	2	2	0.00
22/02/2022	R035 On 02-February-23			Bond Future	10.62	92.7522	92.2164	92.7522	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4650	5	5	5	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	5353	6	5	6	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4614	5	5	5	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4686	5	5	5	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1661	2	2	2	582.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3932	4	4	4	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3668	3	4	3	582.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	6828	6	7	6	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3089	3	3	3	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3137	3	3	3	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2686	2	3	2	582.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3113	3	3	3	0.00
22/02/2022	R186 On 05-May-22			Bond Future	7.83	114.2122	114.2159	114.2122	73,161.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	38	0	0	0	3,600.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3407	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
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4480	4	4	4	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2314	2	2	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2439	2	2	2	454.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2283	2	2	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1162	1	1	1	435.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	258	0	0	0	435.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	464	0	0	0	3,600.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5361	5	5	5	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2345	2	2	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1814	2	2	2	454.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	549	1	1	1	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	364	0	0	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	40	0	0	0	454.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1876	2	2	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2497	3	2	3	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	942	1	1	1	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	382	0	0	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	340	0	0	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	373	0	0	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	77	0	0	0	454.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	168	0	0	0	4,035.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4591	5	5	5	0.00
22/02/2022	R186 On 04-August-22			Bond Future	8.00	110.3623	110.4545	110.3623	8.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1857	2	2	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	192	0	0	0	3,600.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1835	2	2	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1879	2	2	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6694	7	7	7	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1485	1	1	1	3,600.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	158	0	0	0	3,600.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1324	1	1	1	0.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1356	1	1	1	0.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4281	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
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1655	2	2	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1340	1	1	1	0.00
22/02/2022	R186 On 03-November-22			Bond Future	8.17	111.9935	112.0246	111.9935	0.00
22/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2702	3	3	3	0.00
22/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2656	3	3	3	0.00
22/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2679	3	3	3	0.00
22/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1336	1	1	1	0.00
22/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1349	1	1	1	0.00
22/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1324	1	1	1	0.00
22/02/2022	R186 On 02-February-23			Bond Future	8.34	108.3500	108.3679	108.3500	0.00
22/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2152	2	2	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2115	2	2	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2133	2	2	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2181	2	2	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2197	2	2	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2166	2	2	2	0.00
22/02/2022	R197 On 05-May-22			Bond Future	326.55	326.5983	326.5510	326.5983	747.00
22/02/2022	R197 On 04-August-22			Bond Future	322.59	322.3839	322.5898	322.3839	0.00
22/02/2022	R197 On 03-November-22			Bond Future	327.25	327.2165	327.2459	327.2165	0.00
22/02/2022	R197 On 02-February-23			Bond Future	323.49	323.5045	323.4948	323.5045	0.00
22/02/2022	R202 On 05-May-22			Bond Future	249.60	250.8092	249.6004	250.8092	6,398.00
22/02/2022	R202 On 04-August-22			Bond Future	248.53	249.5624	248.5323	249.5624	91.00
22/02/2022	R202 On 03-November-22			Bond Future	252.12	253.3015	252.1186	253.3015	0.00
22/02/2022	R202 On 02-February-23			Bond Future	251.28	252.5146	251.2834	252.5146	0.00
22/02/2022	R209 On 05-May-22			Bond Future	10.11	72.5879	72.1888	72.5879	21,972.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7376	8	7	8	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9975	10	10	10	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	4105	4	4	4	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7280	8	7	8	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7328	8	7	8	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	351	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
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	744	1	1	1	8,525.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	2084	2	2	2	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1275	1	1	1	11,000.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	2895	3	3	3	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	4047	4	4	4	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	115	0	0	0	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	117	0	0	0	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	500	0	0	0	1,050.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	31	0	0	0	12,050.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	112	0	0	0	0.00
22/02/2022	R209 On 04-August-22			Bond Future	10.26	73.5006	73.1535	73.5006	1,550.00
22/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3471	4	3	4	0.00
22/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3399	4	3	4	0.00
22/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3435	4	3	4	0.00
22/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1623	2	2	2	0.00
22/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1642	2	2	2	0.00
22/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1604	1	2	1	0.00
22/02/2022	R209 On 03-November-22			Bond Future	10.39	71.4414	71.0488	71.4414	2,750.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6819	7	7	7	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4866	5	5	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4903	5	5	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4941	5	5	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	1814	2	2	2	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3169	3	3	3	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	556	1	1	1	6,000.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	838	1	1	1	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4978	5	5	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1538	1	2	1	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6106	6	6	6	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2579	2	3	2	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	7394	7	7	7	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	4072	4	4	4	6,000.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1552	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1567	1	2	1	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1582	1	2	1	6,000.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	984	1	1	1	0.00
22/02/2022	R209 On 02-February-23			Bond Future	10.54	72.4919	72.0847	72.4919	0.00
22/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4104	4	4	4	0.00
22/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4072	4	4	4	0.00
22/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4040	4	4	4	0.00
22/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2678	3	3	3	0.00
22/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2721	3	3	3	0.00
22/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2700	3	3	3	0.00
22/02/2022	R210 On 05-May-22			Bond Future	216.01	216.6544	216.0119	216.6544	1,039.00
22/02/2022	R210 On 04-August-22			Bond Future	218.95	219.4319	218.9508	219.4319	266.00
22/02/2022	R210 On 03-November-22			Bond Future	219.19	219.7936	219.1851	219.7936	0.00
22/02/2022	R210 On 02-February-23			Bond Future	222.43	223.0711	222.4269	223.0711	0.00
22/02/2022	R213 On 05-May-22			Bond Future	9.57	86.5902	86.2519	86.5902	24,260.00
22/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5631	6	6	6	0.00
22/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5587	6	6	6	0.00
22/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5543	6	6	6	0.00
22/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	179	0	0	0	0.00
22/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	183	0	0	0	0.00
22/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	187	0	0	0	0.00
22/02/2022	R213 On 04-August-22			Bond Future	9.75	87.6440	87.3689	87.6440	0.00
22/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2571	3	3	3	0.00
22/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2514	3	3	3	0.00
22/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2542	3	3	3	0.00
22/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1815	2	2	2	0.00
22/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1858	2	2	2	0.00
22/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1837	2	2	2	0.00
22/02/2022	R213 On 03-November-22			Bond Future	9.91	85.4185	85.0914	85.4185	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	4011	4	4	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2766	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
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3357	4	3	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2403	3	2	3	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	971	1	1	1	200.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3947	4	4	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3979	4	4	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3914	4	4	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1064	1	1	1	476.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4753	5	5	5	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1667	2	2	2	200.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1636	2	2	2	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1651	2	2	2	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4977	5	5	5	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2756	3	3	3	476.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1982	2	2	2	476.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2422	2	2	2	200.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1620	2	2	2	0.00
22/02/2022	R213 On 02-February-23			Bond Future	10.08	86.7077	86.3655	86.7077	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3383	4	3	4	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1163	1	1	1	476.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3356	4	3	4	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3409	4	3	4	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3745	4	4	4	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2846	3	3	3	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2451	2	2	2	476.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2707	3	3	3	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2729	3	3	3	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	5761	6	6	6	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3183	3	3	3	476.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2686	3	3	3	0.00
22/02/2022	R214 On 05-May-22			Bond Future	10.44	69.4947	69.0800	69.4947	16,514.00
22/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7336	8	7	8	0.00
22/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7384	8	7	8	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
22/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7432	8	7	8	0.00
22/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	128	0	0	0	0.00
22/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	125	0	0	0	0.00
22/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	122	0	0	0	0.00
22/02/2022	R214 On 04-August-22			Bond Future	10.58	70.3383	69.9724	70.3383	1,337.00
22/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3844	4	4	4	0.00
22/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3882	4	4	4	0.00
22/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3920	4	4	4	0.00
22/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1592	1	2	1	0.00
22/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1573	1	2	1	0.00
22/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1610	1	2	1	0.00
22/02/2022	R214 On 03-November-22			Bond Future	10.72	68.1081	67.6985	68.1081	0.00
22/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5245	6	5	6	0.00
22/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5207	6	5	6	0.00
22/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5169	5	5	5	0.00
22/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1641	2	2	2	0.00
22/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1656	2	2	2	0.00
22/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1672	2	2	2	0.00
22/02/2022	R214 On 02-February-23			Bond Future	10.85	69.1385	68.7145	69.1385	0.00
22/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4248	5	4	5	0.00
22/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4183	4	4	4	0.00
22/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4215	4	4	4	0.00
22/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2926	3	3	3	0.00
22/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2949	3	3	3	0.00
22/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2903	3	3	3	0.00
22/02/2022	R248 On 05-May-22			Bond Future	10.44	87.2117	86.6828	87.2117	190,768.00
22/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9723	10	10	10	0.00
22/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9604	10	10	10	0.00
22/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9663	10	10	10	0.00
22/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	136	0	0	0	0.00
22/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	130	0	0	0	0.00
22/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	133	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
22/02/2022	R248 On 04-August-22			Bond Future	10.58	88.2704	87.8027	88.2704	6,019.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	5010	5	5	5	0.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	648	1	1	1	2,400.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2494	3	2	3	2,400.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4962	5	5	5	0.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4915	5	5	5	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1988	2	2	2	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1965	2	2	2	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	3879	4	4	4	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	7787	7	8	7	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1942	2	2	2	0.00
22/02/2022	R248 On 03-November-22			Bond Future	10.71	85.1723	84.6495	85.1723	0.00
22/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6386	7	6	7	0.00
22/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6338	7	6	7	0.00
22/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6434	7	6	7	0.00
22/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2158	2	2	2	0.00
22/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2139	2	2	2	0.00
22/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2119	2	2	2	0.00
22/02/2022	R248 On 02-February-23			Bond Future	10.84	86.4609	85.9201	86.4609	0.00
22/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5286	6	5	6	0.00
22/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5246	6	5	6	0.00
22/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5327	6	5	6	0.00
22/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3644	3	4	3	0.00
22/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3702	3	4	3	0.00
22/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3673	3	4	3	0.00