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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/02/2022 TO: 15/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	2025 On 05-May-22			Bond Future	158.53	158.4837	158.5274	158.4837	5,456.00
15/02/2022	2025 On 04-August-22			Bond Future	158.94	158.9889	158.9429	158.9889	1,130.00
15/02/2022	2025 On 03-November-22			Bond Future	161.33	161.4195	161.3321	161.4195	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
15/02/2022	2025 On 02-February-23			Bond Future	162.09	162.1788	162.0870	162.1788	0.00
15/02/2022	2029 On 05-May-22			Bond Future	116.32	116.2636	116.3202	116.2636	2,746.00
15/02/2022	2029 On 04-August-22			Bond Future	117.81	117.8202	117.8111	117.8202	1,844.00
15/02/2022	2029 On 03-November-22			Bond Future	118.35	118.3928	118.3534	118.3928	0.00
15/02/2022	2029 On 02-February-23			Bond Future	120.12	120.1622	120.1201	120.1622	0.00
15/02/2022	2030 On 05-May-22			Bond Future	9.33	94.7711	94.9730	94.7711	74,420.00
15/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	12	0	0	0	200.00
15/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	8390	8	8	8	0.00
15/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	4613	4	5	4	0.00
15/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	4656	4	5	4	0.00
15/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1553	1	2	1	0.00
15/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2483	2	2	2	0.00
15/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	471	0	0	0	200.00
15/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	581	1	1	1	1,800.00
15/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2313	2	2	2	0.00
15/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	57	0	0	0	1,800.00
15/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	166	0	0	0	1,073.00
15/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	4699	5	5	5	0.00
15/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	3613	3	4	3	0.00
15/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	1060	1	1	1	7,500.00
15/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	1980	2	2	2	0.00
15/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	831	1	1	1	5,000.00
15/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	3193	3	3	3	0.00
15/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	2876	3	3	3	0.00
15/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	272	0	0	0	0.00
15/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	6461	7	6	7	0.00
15/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	914	1	1	1	5,000.00
15/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1434	2	1	2	1,073.00
15/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	278	0	0	0	200.00
15/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	283	0	0	0	0.00
15/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	45	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
15/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	461	1	0	1	1,073.00
15/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	8757	9	9	9	0.00
15/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	4735	5	5	5	0.00
15/02/2022	2030 On 04-August-22			Bond Future	9.53	92.0109	92.1614	92.0109	26,505.00
15/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	1080	1	1	1	800.00
15/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	2148	2	2	2	0.00
15/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	283	0	0	0	800.00
15/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	2174	2	2	2	0.00
15/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	2200	2	2	2	0.00
15/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	7122	7	7	7	0.00
15/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	377	0	0	0	800.00
15/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	2054	2	2	2	0.00
15/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	2078	2	2	2	0.00
15/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	6689	7	7	7	0.00
15/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	2102	2	2	2	0.00
15/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	3517	4	4	4	0.00
15/02/2022	2030 On 03-November-22			Bond Future	9.69	93.4003	93.5295	93.4003	0.00
15/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	3681	4	4	4	0.00
15/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	3650	4	4	4	0.00
15/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	3712	4	4	4	0.00
15/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	1739	2	2	2	0.00
15/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	1771	2	2	2	0.00
15/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	1755	2	2	2	0.00
15/02/2022	2030 On 02-February-23			Bond Future	9.86	90.7713	90.9010	90.7713	0.00
15/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	3296	3	3	3	0.00
15/02/2022	2030 On 02-February-23	9.94	Call	Bond Future	3116	3	3	3	0.00
15/02/2022	2030 On 02-February-23	8.81	Call	Bond Future	966	1	1	1	102.00
15/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	3244	3	3	3	0.00
15/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	3270	3	3	3	0.00
15/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1528	1	2	1	0.00
15/02/2022	2030 On 02-February-23	9.66	Call	Bond Future	2448	2	2	2	0.00
15/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	2772	3	3	3	0.00
15/02/2022	2030 On 02-February-23	8.81	Put	Bond Future	6059	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
15/02/2022	2030 On 02-February-23	9.66	Put	Bond Future	3408	3	3	3	102.00
15/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	4697	5	5	5	0.00
15/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	2621	3	3	3	0.00
15/02/2022	2030 On 02-February-23	9.94	Put	Bond Future	2765	3	3	3	102.00
15/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	2661	3	3	3	0.00
15/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	2641	3	3	3	0.00
15/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	3073	3	3	3	0.00
15/02/2022	2032 On 05-May-22			Bond Future	9.75	91.2908	91.5179	91.2908	138,257.00
15/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	1165	1	1	1	780.00
15/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	3227	3	3	3	780.00
15/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	3700	4	4	4	993.00
15/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	7304	7	7	7	0.00
15/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	7205	7	7	7	0.00
15/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	8001	8	8	8	0.00
15/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	7006	7	7	7	0.00
15/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	7255	7	7	7	0.00
15/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	131	0	0	0	0.00
15/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	146	0	0	0	993.00
15/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	94	0	0	0	780.00
15/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	590	1	1	1	0.00
15/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	134	0	0	0	0.00
15/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	128	0	0	0	0.00
15/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	735	1	1	1	0.00
15/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	2151	2	2	2	0.00
15/02/2022	2032 On 04-August-22			Bond Future	9.93	92.4909	92.6682	92.4909	0.00
15/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	9190	9	9	9	0.00
15/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	10514	10	11	10	0.00
15/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	3254	3	3	3	0.00
15/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	3289	3	3	3	0.00
15/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	3324	3	3	3	0.00
15/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	1803	2	2	2	800.00
15/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	436	0	0	0	800.00

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15/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	6143	6	6	6	0.00
15/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	3025	3	3	3	0.00
15/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	1751	2	2	2	0.00
15/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	1730	2	2	2	0.00
15/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	238	0	0	0	0.00
15/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	334	0	0	0	800.00
15/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	1709	2	2	2	0.00
15/02/2022	2032 On 03-November-22			Bond Future	10.09	89.7342	89.8908	89.7342	0.00
15/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	4728	5	5	5	0.00
15/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	4363	4	4	4	0.00
15/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	1031	1	1	1	180.00
15/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	2900	3	3	3	0.00
15/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	4114	4	4	4	0.00
15/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	1117	1	1	1	454.00
15/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	3048	3	3	3	0.00
15/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	2635	3	3	3	180.00
15/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	1784	2	2	2	180.00
15/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	5466	6	5	6	0.00
15/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	5258	5	5	5	0.00
15/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	2763	3	3	3	454.00
15/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	1909	2	2	2	454.00
15/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1619	2	2	2	0.00
15/02/2022	2032 On 02-February-23			Bond Future	10.25	91.0566	91.2145	91.0566	0.00
15/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	3606	4	4	4	0.00
15/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	3635	4	4	4	0.00
15/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	1174	1	1	1	454.00
15/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	2984	3	3	3	0.00
15/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	3967	4	4	4	0.00
15/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	3665	4	4	4	0.00
15/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	2884	3	3	3	0.00
15/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	2656	3	3	3	454.00
15/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	3493	4	3	4	454.00
15/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	6456	7	6	7	0.00

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15/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	2907	3	3	3	0.00
15/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	2931	3	3	3	0.00
15/02/2022	2033 On 05-May-22			Bond Future	113.48	113.4582	113.4790	113.4582	2,371.00
15/02/2022	2033 On 04-August-22			Bond Future	114.93	114.9770	114.9335	114.9770	4,967.00
15/02/2022	2033 On 03-November-22			Bond Future	115.35	115.4242	115.3508	115.4242	0.00
15/02/2022	2033 On 02-February-23			Bond Future	117.07	117.1491	117.0724	117.1491	0.00
15/02/2022	2037 On 05-May-22			Bond Future	10.31	88.3223	88.7540	88.3223	85,031.00
15/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	9583	9	10	9	0.00
15/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	9473	9	9	9	0.00
15/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	9528	9	10	9	0.00
15/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	98	0	0	0	0.00
15/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	102	0	0	0	0.00
15/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	100	0	0	0	0.00
15/02/2022	2037 On 04-August-22			Bond Future	10.48	85.2270	85.6138	85.2270	49,415.00
15/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	4385	4	4	4	0.00
15/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	5723	5	6	5	1,050.00
15/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1562	1	2	1	50.00
15/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	6726	6	7	6	0.00
15/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	9356	9	9	9	0.00
15/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	4343	4	4	4	0.00
15/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	4302	4	4	4	0.00
15/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	1696	2	2	2	0.00
15/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	478	1	0	1	1,050.00
15/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	1655	2	2	2	0.00
15/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	892	1	1	1	50.00
15/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	4138	4	4	4	0.00
15/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	1676	2	2	2	50.00
15/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1146	1	1	1	0.00
15/02/2022	2037 On 03-November-22			Bond Future	10.62	86.5147	86.8854	86.5147	0.00
15/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	5946	6	6	6	0.00
15/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	6033	6	6	6	0.00

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15/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	5989	6	6	6	0.00
15/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	1732	2	2	2	0.00
15/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	1748	2	2	2	0.00
15/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	1716	2	2	2	0.00
15/02/2022	2037 On 02-February-23			Bond Future	10.78	83.5342	83.9092	83.5342	0.00
15/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	4738	5	5	5	0.00
15/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	4667	4	5	4	0.00
15/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	4702	4	5	4	0.00
15/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	3067	3	3	3	0.00
15/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	3093	3	3	3	0.00
15/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	3042	3	3	3	0.00
15/02/2022	2038 On 05-May-22			Bond Future	130.76	130.6541	130.7604	130.6541	4,174.00
15/02/2022	2038 On 04-August-22			Bond Future	130.62	130.5845	130.6181	130.5845	2,669.00
15/02/2022	2038 On 03-November-22			Bond Future	132.58	132.5816	132.5821	132.5816	0.00
15/02/2022	2038 On 02-February-23			Bond Future	132.70	132.7036	132.7017	132.7036	0.00
15/02/2022	2040 On 05-May-22			Bond Future	10.43	90.4951	90.9609	90.4951	62,316.00
15/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	449	0	0	0	1,200.00
15/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	9948	10	10	10	0.00
15/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	9890	9	10	9	0.00
15/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	16223	16	16	16	0.00
15/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	10006	10	10	10	0.00
15/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2660	2	3	2	1,200.00
15/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	1671	2	2	2	0.00
15/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	126	0	0	0	0.00
15/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	124	0	0	0	0.00
15/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	7	0	0	0	1,200.00
15/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	129	0	0	0	0.00
15/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	5099	5	5	5	0.00
15/02/2022	2040 On 04-August-22			Bond Future	10.60	87.1780	87.5983	87.1780	39,528.00
15/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	4806	5	5	5	0.00
15/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	10959	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
15/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	594	1	1	1	460.00
15/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	3365	3	3	3	460.00
15/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	4760	4	5	4	0.00
15/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	4852	5	5	5	0.00
15/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	1773	2	2	2	0.00
15/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	449	0	0	0	460.00
15/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	7397	8	7	8	0.00
15/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	1815	2	2	2	0.00
15/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	2689	3	3	3	0.00
15/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	1794	2	2	2	0.00
15/02/2022	2040 On 03-November-22			Bond Future	10.74	88.4953	88.8996	88.4953	0.00
15/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	6333	6	6	6	0.00
15/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	6241	6	6	6	0.00
15/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	6287	6	6	6	0.00
15/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	1848	2	2	2	0.00
15/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	1884	2	2	2	0.00
15/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	1866	2	2	2	0.00
15/02/2022	2040 On 02-February-23			Bond Future	10.89	85.2938	85.7028	85.2938	0.00
15/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	4910	5	5	5	0.00
15/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	4948	5	5	5	0.00
15/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	4986	5	5	5	0.00
15/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3423	4	3	4	0.00
15/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	3451	4	3	4	0.00
15/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	3480	4	3	4	0.00
15/02/2022	2044 On 05-May-22			Bond Future	10.50	87.1694	87.5302	87.1694	52,776.00
15/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	9802	9	10	9	0.00
15/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	9686	9	10	9	0.00
15/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	9744	9	10	9	0.00
15/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	131	0	0	0	0.00
15/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	133	0	0	0	0.00
15/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	128	0	0	0	0.00
15/02/2022	2044 On 04-August-22			Bond Future	10.66	83.9338	84.2494	83.9338	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
15/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	4937	5	5	5	0.00
15/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	4844	5	5	5	0.00
15/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	4890	5	5	5	0.00
15/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	1851	2	2	2	0.00
15/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	1873	2	2	2	0.00
15/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	1829	2	2	2	0.00
15/02/2022	2044 On 03-November-22			Bond Future	10.79	85.2022	85.5011	85.2022	0.00
15/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	6145	6	6	6	0.00
15/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	6191	6	6	6	0.00
15/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	6237	6	6	6	0.00
15/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	1982	2	2	2	0.00
15/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2001	2	2	2	0.00
15/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2021	2	2	2	0.00
15/02/2022	2044 On 02-February-23			Bond Future	10.93	82.0774	82.3795	82.0774	0.00
15/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	5093	5	5	5	0.00
15/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	5015	5	5	5	0.00
15/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	5054	5	5	5	0.00
15/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3524	4	4	4	0.00
15/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	3553	4	4	4	0.00
15/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3495	4	3	4	0.00
15/02/2022	2046 On 05-May-22			Bond Future	119.41	119.3862	119.4068	119.3862	14,004.00
15/02/2022	2046 On 04-August-22			Bond Future	120.94	120.9848	120.9372	120.9848	2,969.00
15/02/2022	2046 On 03-November-22			Bond Future	120.83	120.9047	120.8257	120.9047	0.00
15/02/2022	2046 On 02-February-23			Bond Future	122.63	122.7120	122.6297	122.7120	0.00
15/02/2022	2050 On 05-May-22			Bond Future	123.65	123.7510	123.6549	123.7510	8,572.00
15/02/2022	2050 On 04-August-22			Bond Future	123.22	123.3869	123.2194	123.3869	1,194.00
15/02/2022	2050 On 03-November-22			Bond Future	125.07	125.2739	125.0720	125.2739	0.00
15/02/2022	2050 On 02-February-23			Bond Future	124.87	125.0786	124.8717	125.0786	0.00
15/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	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
15/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	AL37 On 05-May-22			Index Future	827.28	826.4160	827.2770	826.4160	0.00
15/02/2022	AL37 On 04-August-22			Index Future	837.57	837.1570	837.5650	837.1570	0.00
15/02/2022	AL37 On 03-November-22			Index Future	850.05	849.8500	850.0470	849.8500	0.00
15/02/2022	AL37 On 02-February-23			Index Future	862.53	862.3470	862.5290	862.3470	0.00
15/02/2022	AL7T On 05-May-22			Index Future	959.71	957.4870	959.7060	957.4870	0.00
15/02/2022	AL7T On 04-August-22			Index Future	971.64	969.9300	971.6410	969.9300	0.00
15/02/2022	AL7T On 03-November-22			Index Future	986.12	984.6370	986.1210	984.6370	0.00
15/02/2022	AL7T On 02-February-23			Index Future	1000.60	999.1170	1000.6010	999.1170	0.00
15/02/2022	ALBI On 05-May-22			Index Future	855.32	852.5850	855.3240	852.5850	124.00
15/02/2022	ALBI On 04-August-22			Index Future	865.96	863.6650	865.9610	863.6650	90.00
15/02/2022	ALBI On 03-November-22			Index Future	878.87	876.7610	878.8660	876.7610	0.00
15/02/2022	ALBI On 02-February-23			Index Future	891.77	889.6540	891.7710	889.6540	0.00
15/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	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
15/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2022	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
15/02/2022	ES33 On 05-May-22			Bond Future	11.10	77.8681	78.1859	77.8681	87.00
15/02/2022	ES33 On 04-August-22			Bond Future	11.32	78.9108	79.1880	78.9108	263.00
15/02/2022	ES33 On 03-November-22			Bond Future	11.51	76.3358	76.5975	76.3358	0.00
15/02/2022	ES33 On 02-February-23			Bond Future	11.72	77.4780	77.7428	77.4780	0.00
15/02/2022	ES42 On 05-May-22			Bond Future	11.53	76.4522	76.8547	76.4522	1,190.00
15/02/2022	ES42 On 04-August-22			Bond Future	11.73	77.4765	77.8396	77.4765	3,579.00
15/02/2022	ES42 On 03-November-22			Bond Future	11.90	74.4031	74.7520	74.4031	0.00
15/02/2022	ES42 On 02-February-23			Bond Future	12.08	75.5175	75.8711	75.5175	0.00
15/02/2022	GOVI On 05-May-22			GOVI	843.86	841.1730	843.8580	841.1730	989.00
15/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	556280	53	56	53	0.00
15/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	556180	53	56	53	0.00
15/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	556080	53	56	53	0.00
15/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 04-August-22			GOVI	854.35	852.1060	854.3520	852.1060	0.00
15/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	350920	33	35	33	0.00
15/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	350820	33	35	33	0.00
15/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	350720	33	35	33	0.00
15/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 03-November-22			GOVI	867.09	865.0260	867.0850	865.0260	0.00
15/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	466550	45	47	45	0.00
15/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	466750	45	47	45	0.00
15/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	466650	45	47	45	0.00
15/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 02-February-23			GOVI	879.82	877.7460	879.8160	877.7460	0.00
15/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	289760	27	29	27	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
15/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	289960	27	29	27	0.00
15/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	289860	27	29	27	0.00
15/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
15/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
15/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2022	IGOV On 05-May-22			Index Future	316.09	315.9820	316.0890	315.9820	499.00
15/02/2022	IGOV On 04-August-22			Index Future	320.10	320.1650	320.0970	320.1650	0.00
15/02/2022	IGOV On 03-November-22			Index Future	324.94	325.0960	324.9440	325.0960	0.00
15/02/2022	IGOV On 02-February-23			Index Future	329.79	329.9510	329.7890	329.9510	0.00
15/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/02/2022	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
15/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8350	95.8350	95.8350	0.00
15/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7850	95.7850	95.7850	0.00
15/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.58	95.4100	95.4200	95.4100	0.00
15/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.63	95.3700	95.3700	95.3700	0.00
15/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.97	95.0250	95.0350	95.0250	72.00
15/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.02	94.9700	94.9800	94.9700	0.00
15/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.37	5.3650	94.6350	5.3650	0.00
15/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.39	94.6000	94.6100	94.6000	0.00
15/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.91	94.0750	94.0900	94.0750	68.00
15/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.27	93.7100	93.7300	93.7100	0.00
15/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.44	93.5400	93.5600	93.5400	0.00
15/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.61	93.3650	93.3950	93.3650	75.00
15/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.75	93.2150	93.2550	93.2150	0.00
15/02/2022	R023 On 05-May-22			Bond Future	5.36	103.3033	103.3431	103.3033	14,778.00
15/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	753	1	1	1	0.00
15/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	761	1	1	1	0.00
15/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	768	1	1	1	0.00
15/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	22	0	0	0	0.00
15/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	22	0	0	0	0.00
15/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	23	0	0	0	0.00
15/02/2022	R023 On 04-August-22			Bond Future	5.55	104.6370	104.6179	104.6370	2,360.00
15/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	366	0	0	0	0.00
15/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	370	0	0	0	0.00
15/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	374	0	0	0	0.00
15/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	101	0	0	0	0.00
15/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	102	0	0	0	0.00
15/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	103	0	0	0	0.00
15/02/2022	R023 On 03-November-22			Bond Future	5.05	102.3365	102.2910	102.3365	0.00
15/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	406	0	0	0	0.00
15/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	401	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
15/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	403	0	0	0	0.00
15/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	30	0	0	0	0.00
15/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	30	0	0	0	0.00
15/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	29	0	0	0	0.00
15/02/2022	R035 On 05-May-22			Bond Future	10.14	92.2869	92.7528	92.2869	70,489.00
15/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	4934	5	5	5	0.00
15/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	14669	14	15	14	0.00
15/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	9407	9	9	9	0.00
15/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	4426	4	4	4	1,200.00
15/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	9298	9	9	9	0.00
15/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	9353	9	9	9	0.00
15/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	106	0	0	0	0.00
15/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	108	0	0	0	0.00
15/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	666	1	1	1	0.00
15/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	104	0	0	0	0.00
15/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	9	0	0	0	1,200.00
15/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	552	1	1	1	1,200.00
15/02/2022	R035 On 04-August-22			Bond Future	10.32	93.4601	93.8791	93.4601	48,495.00
15/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	4311	4	4	4	0.00
15/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	6062	6	6	6	0.00
15/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	11256	11	11	11	0.00
15/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	3477	3	3	3	400.00
15/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	3904	4	4	4	0.00
15/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	4229	4	4	4	0.00
15/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	4270	4	4	4	0.00
15/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1327	1	1	1	100.00
15/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	706	1	1	1	400.00
15/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	6010	6	6	6	0.00
15/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	4497	5	4	5	0.00
15/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	2132	2	2	2	0.00
15/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	1675	2	2	2	0.00
15/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	1696	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
15/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	1869	2	2	2	100.00
15/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	1041	1	1	1	100.00
15/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	308	0	0	0	400.00
15/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	1655	2	2	2	0.00
15/02/2022	R035 On 03-November-22			Bond Future	10.46	90.4042	90.8059	90.4042	0.00
15/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	5745	5	6	5	0.00
15/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	5788	6	6	6	0.00
15/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1418	1	1	1	582.00
15/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	5830	6	6	6	0.00
15/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	5160	5	5	5	0.00
15/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	3582	3	4	3	0.00
15/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	2918	3	3	3	582.00
15/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	1930	2	2	2	582.00
15/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	1650	2	2	2	0.00
15/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	5613	6	6	6	0.00
15/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	1667	2	2	2	0.00
15/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	1683	2	2	2	0.00
15/02/2022	R035 On 02-February-23			Bond Future	10.62	91.7744	92.1807	91.7744	0.00
15/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	4569	4	5	4	0.00
15/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	5258	5	5	5	0.00
15/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	4534	4	5	4	0.00
15/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	4604	4	5	4	0.00
15/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1593	1	2	1	582.00
15/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	3862	4	4	4	0.00
15/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	3634	4	4	4	582.00
15/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	6796	7	7	7	0.00
15/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	3042	3	3	3	0.00
15/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	3092	3	3	3	0.00
15/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	2627	3	3	3	582.00
15/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	3067	3	3	3	0.00
15/02/2022	R186 On 05-May-22			Bond Future	7.90	113.7859	113.9048	113.7859	72,431.00
15/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	35	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3166	3	3	3	0.00
15/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4209	4	4	4	0.00
15/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2122	2	2	2	0.00
15/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2240	2	2	2	454.00
15/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2093	2	2	2	0.00
15/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1050	1	1	1	435.00
15/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	232	0	0	0	435.00
15/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	418	0	0	0	3,600.00
15/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5075	5	5	5	0.00
15/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2151	2	2	2	0.00
15/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1652	2	2	2	454.00
15/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	698	1	1	1	0.00
15/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	481	1	0	1	0.00
15/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	65	0	0	0	454.00
15/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	2141	2	2	2	0.00
15/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2782	3	3	3	0.00
15/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	1141	1	1	1	0.00
15/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	502	1	1	1	0.00
15/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	452	0	0	0	0.00
15/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	492	1	0	1	0.00
15/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	118	0	0	0	454.00
15/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	238	0	0	0	4,035.00
15/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4900	5	5	5	0.00
15/02/2022	R186 On 04-August-22			Bond Future	8.11	109.9943	110.0507	109.9943	8.00
15/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1627	2	2	2	0.00
15/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1606	2	2	2	0.00
15/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	161	0	0	0	3,600.00
15/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1647	2	2	2	0.00
15/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6313	6	6	6	0.00
15/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1278	1	1	1	3,600.00
15/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	181	0	0	0	3,600.00
15/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1496	2	1	2	0.00
15/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4654	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1852	2	2	2	0.00
15/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1531	2	2	2	0.00
15/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1514	2	2	2	0.00
15/02/2022	R186 On 03-November-22			Bond Future	8.26	111.6541	111.6832	111.6541	0.00
15/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2496	2	2	2	0.00
15/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2451	2	2	2	0.00
15/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2473	2	2	2	0.00
15/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1473	1	1	1	0.00
15/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1486	2	1	2	0.00
15/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1459	1	1	1	0.00
15/02/2022	R186 On 02-February-23			Bond Future	8.44	108.0089	108.0371	108.0089	0.00
15/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	1978	2	2	2	0.00
15/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	1943	2	2	2	0.00
15/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	1961	2	2	2	0.00
15/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2340	2	2	2	0.00
15/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2356	2	2	2	0.00
15/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2323	2	2	2	0.00
15/02/2022	R197 On 05-May-22			Bond Future	326.21	326.1760	326.2128	326.1760	753.00
15/02/2022	R197 On 04-August-22			Bond Future	321.99	322.1402	321.9931	322.1402	0.00
15/02/2022	R197 On 03-November-22			Bond Future	326.84	327.0681	326.8364	327.0681	0.00
15/02/2022	R197 On 02-February-23			Bond Future	323.13	323.3653	323.1254	323.3653	0.00
15/02/2022	R202 On 05-May-22			Bond Future	250.36	250.2010	250.3621	250.2010	6,392.00
15/02/2022	R202 On 04-August-22			Bond Future	249.11	249.0876	249.1089	249.0876	91.00
15/02/2022	R202 On 03-November-22			Bond Future	252.85	252.8962	252.8542	252.8962	0.00
15/02/2022	R202 On 02-February-23			Bond Future	252.07	252.1122	252.0653	252.1122	0.00
15/02/2022	R209 On 05-May-22			Bond Future	10.10	71.8828	72.2257	71.8828	21,904.00
15/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	10016	10	10	10	0.00
15/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	7422	7	7	7	0.00
15/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	756	1	1	1	8,525.00
15/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	2134	2	2	2	0.00
15/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	4141	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
15/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	7326	7	7	7	0.00
15/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	7374	7	7	7	0.00
15/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	124	0	0	0	0.00
15/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	126	0	0	0	0.00
15/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	499	1	0	1	1,050.00
15/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1288	1	1	1	11,000.00
15/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	2870	3	3	3	0.00
15/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	121	0	0	0	0.00
15/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	35	0	0	0	12,050.00
15/02/2022	R209 On 04-August-22			Bond Future	10.26	72.8277	73.1335	72.8277	1,550.00
15/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	3440	3	3	3	0.00
15/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	3370	3	3	3	0.00
15/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	3405	3	3	3	0.00
15/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1613	2	2	2	0.00
15/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	1634	2	2	2	0.00
15/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1594	2	2	2	0.00
15/02/2022	R209 On 03-November-22			Bond Future	10.39	70.7808	71.0728	70.7808	400.00
15/02/2022	R209 On 03-November-22	11.50	Call	Bond Future	6845	7	7	7	0.00
15/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	4929	5	5	5	0.00
15/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	4966	5	5	5	0.00
15/02/2022	R209 On 03-November-22	10.50	Call	Bond Future	3190	3	3	3	0.00
15/02/2022	R209 On 03-November-22	9.50	Call	Bond Future	847	1	1	1	1,000.00
15/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	5004	5	5	5	0.00
15/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1539	2	2	2	0.00
15/02/2022	R209 On 03-November-22	9.50	Put	Bond Future	6091	6	6	6	0.00
15/02/2022	R209 On 03-November-22	10.50	Put	Bond Future	2577	3	3	3	1,000.00
15/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1554	2	2	2	0.00
15/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1569	2	2	2	0.00
15/02/2022	R209 On 03-November-22	11.50	Put	Bond Future	987	1	1	1	1,000.00
15/02/2022	R209 On 02-February-23			Bond Future	10.53	71.8238	72.1193	71.8238	0.00
15/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	4073	4	4	4	0.00
15/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	4011	4	4	4	0.00
15/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	4042	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
15/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	2613	3	3	3	0.00
15/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	2658	3	3	3	0.00
15/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	2635	3	3	3	0.00
15/02/2022	R210 On 05-May-22			Bond Future	216.02	215.6204	216.0162	215.6204	1,039.00
15/02/2022	R210 On 04-August-22			Bond Future	218.78	218.5073	218.7848	218.5073	266.00
15/02/2022	R210 On 03-November-22			Bond Future	219.15	218.9221	219.1481	218.9221	0.00
15/02/2022	R210 On 02-February-23			Bond Future	222.42	222.1942	222.4198	222.1942	0.00
15/02/2022	R213 On 05-May-22			Bond Future	9.59	85.9658	86.1742	85.9658	24,262.00
15/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	5530	5	6	5	0.00
15/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	5574	5	6	5	0.00
15/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	5486	5	5	5	0.00
15/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	200	0	0	0	0.00
15/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	204	0	0	0	0.00
15/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	208	0	0	0	0.00
15/02/2022	R213 On 04-August-22			Bond Future	9.78	87.0606	87.2224	87.0606	0.00
15/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2481	2	2	2	0.00
15/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2424	2	2	2	0.00
15/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2452	2	2	2	0.00
15/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	1871	2	2	2	0.00
15/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	1915	2	2	2	0.00
15/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	1893	2	2	2	0.00
15/02/2022	R213 On 03-November-22			Bond Future	9.93	84.8529	84.9952	84.8529	0.00
15/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	3965	4	4	4	0.00
15/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2730	3	3	3	0.00
15/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	3316	3	3	3	0.00
15/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2370	2	2	2	0.00
15/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	955	1	1	1	200.00
15/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	3901	4	4	4	0.00
15/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	3933	4	4	4	0.00
15/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	3869	4	4	4	0.00
15/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	1046	1	1	1	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	4831	5	5	5	0.00
15/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	1718	2	2	2	200.00
15/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1686	2	2	2	0.00
15/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1702	2	2	2	0.00
15/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	5056	5	5	5	0.00
15/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	2820	3	3	3	476.00
15/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	2036	2	2	2	476.00
15/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2482	3	2	3	200.00
15/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1670	2	2	2	0.00
15/02/2022	R213 On 02-February-23			Bond Future	10.10	86.1367	86.2797	86.1367	0.00
15/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	3306	3	3	3	0.00
15/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	3279	3	3	3	0.00
15/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	1117	1	1	1	476.00
15/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	3332	3	3	3	0.00
15/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	3659	4	4	4	0.00
15/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	2773	3	3	3	0.00
15/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2451	3	2	3	476.00
15/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	2716	3	3	3	0.00
15/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	5801	6	6	6	0.00
15/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	3196	3	3	3	476.00
15/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	2738	3	3	3	0.00
15/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	2695	3	3	3	0.00
15/02/2022	R214 On 05-May-22			Bond Future	10.42	68.7932	69.1854	68.7932	16,551.00
15/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	7459	7	7	7	0.00
15/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	7507	7	8	7	0.00
15/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	7555	7	8	7	0.00
15/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	145	0	0	0	0.00
15/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	142	0	0	0	0.00
15/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	139	0	0	0	0.00
15/02/2022	R214 On 04-August-22			Bond Future	10.58	69.6671	70.0249	69.6671	1,337.00
15/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	3843	4	4	4	0.00
15/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	3880	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
15/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	3917	4	4	4	0.00
15/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1537	2	2	2	0.00
15/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1518	2	2	2	0.00
15/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1556	2	2	2	0.00
15/02/2022	R214 On 03-November-22			Bond Future	10.70	67.4481	67.7937	67.4481	0.00
15/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	5273	5	5	5	0.00
15/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	5312	5	5	5	0.00
15/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	5235	5	5	5	0.00
15/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1612	2	2	2	0.00
15/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1627	2	2	2	0.00
15/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1642	2	2	2	0.00
15/02/2022	R214 On 02-February-23			Bond Future	10.83	68.4710	68.8206	68.4710	0.00
15/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	4241	4	4	4	0.00
15/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	4177	4	4	4	0.00
15/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	4209	4	4	4	0.00
15/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	2813	3	3	3	0.00
15/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	2836	3	3	3	0.00
15/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	2790	3	3	3	0.00
15/02/2022	R248 On 05-May-22			Bond Future	10.42	86.4375	86.8183	86.4375	190,964.00
15/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	9875	10	10	10	0.00
15/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	9756	9	10	9	0.00
15/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	9815	9	10	9	0.00
15/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	152	0	0	0	0.00
15/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	146	0	0	0	0.00
15/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	149	0	0	0	0.00
15/02/2022	R248 On 04-August-22			Bond Future	10.57	87.5356	87.8717	87.5356	6,019.00
15/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	5003	5	5	5	0.00
15/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	610	1	1	1	2,400.00
15/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	2479	2	2	2	2,400.00
15/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	4955	5	5	5	0.00
15/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	4908	5	5	5	0.00
15/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	1912	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
15/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	1889	2	2	2	0.00
15/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	3795	4	4	4	0.00
15/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	7679	8	8	8	0.00
15/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	1865	2	2	2	0.00
15/02/2022	R248 On 03-November-22			Bond Future	10.69	84.4530	84.7722	84.4530	0.00
15/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	6460	6	6	6	0.00
15/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	6412	6	6	6	0.00
15/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	6508	6	7	6	0.00
15/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2110	2	2	2	0.00
15/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2091	2	2	2	0.00
15/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	2071	2	2	2	0.00
15/02/2022	R248 On 02-February-23			Bond Future	10.82	85.7339	86.0565	85.7339	0.00
15/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	5269	5	5	5	0.00
15/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	5229	5	5	5	0.00
15/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	5310	5	5	5	0.00
15/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	3490	4	3	4	0.00
15/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	3549	4	4	4	0.00
15/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	3519	4	4	4	0.00