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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/02/2022 TO: 21/02/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	2025 On 05-May-22			Bond Future	158.76	158.8350	158.7617	158.8350	5,521.00
21/02/2022	2025 On 04-August-22			Bond Future	159.18	159.2549	159.1806	159.2549	1,130.00
21/02/2022	2025 On 03-November-22			Bond Future	161.57	161.6420	161.5653	161.6420	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
21/02/2022	2025 On 02-February-23			Bond Future	162.32	162.3994	162.3208	162.3994	0.00
21/02/2022	2029 On 05-May-22			Bond Future	116.60	116.5862	116.6012	116.5862	2,746.00
21/02/2022	2029 On 04-August-22			Bond Future	118.10	118.0809	118.0960	118.0809	1,844.00
21/02/2022	2029 On 03-November-22			Bond Future	118.64	118.6224	118.6367	118.6224	0.00
21/02/2022	2029 On 02-February-23			Bond Future	120.41	120.3913	120.4055	120.3913	0.00
21/02/2022	2030 On 05-May-22			Bond Future	9.25	95.6207	95.3877	95.6207	74,420.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	12	0	0	0	200.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8791	9	9	9	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4970	5	5	5	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	5014	5	5	5	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1747	2	2	2	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2753	3	3	3	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	554	1	1	1	200.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	680	1	1	1	1,800.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2570	3	3	3	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	59	0	0	0	1,800.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	199	0	0	0	1,073.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	5058	5	5	5	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3942	4	4	4	0.00
21/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1211	1	1	1	7,500.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1716	2	2	2	0.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	686	1	1	1	5,000.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2862	3	3	3	0.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2560	2	3	2	0.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	216	0	0	0	0.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6048	6	6	6	0.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	757	1	1	1	5,000.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1213	1	1	1	1,073.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	221	0	0	0	200.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	226	0	0	0	0.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	32	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	375	0	0	0	1,073.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	8342	8	8	8	0.00
21/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4352	4	4	4	0.00
21/02/2022	2030 On 04-August-22			Bond Future	9.45	92.8175	92.5816	92.8175	26,505.00
21/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1232	1	1	1	800.00
21/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2374	3	2	3	0.00
21/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	312	0	0	0	800.00
21/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2401	3	2	3	0.00
21/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2429	3	2	3	0.00
21/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	7508	8	8	8	0.00
21/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	344	0	0	0	800.00
21/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	1863	2	2	2	0.00
21/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	1885	2	2	2	0.00
21/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6297	6	6	6	0.00
21/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	1907	2	2	2	0.00
21/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3249	3	3	3	0.00
21/02/2022	2030 On 03-November-22			Bond Future	9.60	94.1912	93.9510	94.1912	0.00
21/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3945	4	4	4	0.00
21/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3913	4	4	4	0.00
21/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3977	4	4	4	0.00
21/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1583	2	2	2	0.00
21/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1613	2	2	2	0.00
21/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1598	2	2	2	0.00
21/02/2022	2030 On 02-February-23			Bond Future	9.77	91.5710	91.3271	91.5710	0.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3579	4	4	4	0.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3392	4	3	4	0.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1095	1	1	1	102.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3524	4	4	4	0.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3551	4	4	4	0.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1730	2	2	2	0.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2697	3	3	3	0.00
21/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3035	3	3	3	0.00
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	5762	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
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3232	3	3	3	102.00
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4472	4	4	4	0.00
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2477	2	2	2	0.00
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2614	3	3	3	102.00
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2515	2	3	2	0.00
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2495	2	2	2	0.00
21/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2910	3	3	3	0.00
21/02/2022	2032 On 05-May-22			Bond Future	9.66	92.2174	92.0147	92.2174	138,257.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1376	2	1	2	780.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3591	4	4	4	780.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	4089	4	4	4	993.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7768	8	8	8	0.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7667	8	8	8	0.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	8471	9	8	9	0.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7466	8	7	8	0.00
21/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7717	8	8	8	0.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	97	0	0	0	0.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	109	0	0	0	993.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	68	0	0	0	780.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	482	0	0	0	0.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	99	0	0	0	0.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	94	0	0	0	0.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	602	1	1	1	0.00
21/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	1865	2	2	2	0.00
21/02/2022	2032 On 04-August-22			Bond Future	9.84	93.3767	93.1717	93.3767	0.00
21/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9632	10	10	10	0.00
21/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10971	11	11	11	0.00
21/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3538	4	4	4	0.00
21/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3574	4	4	4	0.00
21/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3611	4	4	4	0.00
21/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1996	2	2	2	800.00
21/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	500	1	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
21/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	5703	6	6	6	0.00
21/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2715	3	3	3	0.00
21/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1531	1	2	1	0.00
21/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1512	1	2	1	0.00
21/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	192	0	0	0	0.00
21/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	273	0	0	0	800.00
21/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1493	1	1	1	0.00
21/02/2022	2032 On 03-November-22			Bond Future	9.99	90.6057	90.3968	90.6057	0.00
21/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	5146	5	5	5	0.00
21/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4765	5	5	5	0.00
21/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1232	1	1	1	180.00
21/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3218	3	3	3	0.00
21/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4504	5	5	5	0.00
21/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1328	1	1	1	454.00
21/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3374	4	3	4	0.00
21/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2456	2	2	2	180.00
21/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1680	2	2	2	180.00
21/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5162	5	5	5	0.00
21/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	4962	5	5	5	0.00
21/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2576	2	3	2	454.00
21/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1794	2	2	2	454.00
21/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1530	1	2	1	0.00
21/02/2022	2032 On 02-February-23			Bond Future	10.16	91.9385	91.7262	91.9385	0.00
21/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3942	4	4	4	0.00
21/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3973	4	4	4	0.00
21/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1335	1	1	1	454.00
21/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3291	3	3	3	0.00
21/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	4319	4	4	4	0.00
21/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	4004	4	4	4	0.00
21/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2711	3	3	3	0.00
21/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2496	2	2	2	454.00
21/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3288	3	3	3	454.00
21/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6106	6	6	6	0.00

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21/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2733	3	3	3	0.00
21/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2755	3	3	3	0.00
21/02/2022	2033 On 05-May-22			Bond Future	113.90	113.7781	113.9041	113.7781	2,371.00
21/02/2022	2033 On 04-August-22			Bond Future	115.36	115.2367	115.3645	115.2367	4,967.00
21/02/2022	2033 On 03-November-22			Bond Future	115.78	115.6537	115.7823	115.6537	0.00
21/02/2022	2033 On 02-February-23			Bond Future	117.51	117.3782	117.5083	117.3782	0.00
21/02/2022	2037 On 05-May-22			Bond Future	10.24	89.3753	89.1772	89.3753	85,541.00
21/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9984	10	10	10	0.00
21/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9874	10	10	10	0.00
21/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9929	10	10	10	0.00
21/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	76	0	0	0	0.00
21/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	80	0	0	0	0.00
21/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	78	0	0	0	0.00
21/02/2022	2037 On 04-August-22			Bond Future	10.42	86.2432	86.0426	86.2432	49,415.00
21/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4710	5	5	5	0.00
21/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6095	6	6	6	1,050.00
21/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1776	2	2	2	50.00
21/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	7113	7	7	7	0.00
21/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	9764	10	10	10	0.00
21/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4666	5	5	5	0.00
21/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4622	5	5	5	0.00
21/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1588	2	2	2	0.00
21/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	457	0	0	0	1,050.00
21/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1551	2	2	2	0.00
21/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	851	1	1	1	50.00
21/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	3923	4	4	4	0.00
21/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1569	2	2	2	50.00
21/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1089	1	1	1	0.00
21/02/2022	2037 On 03-November-22			Bond Future	10.56	87.5203	87.3160	87.5203	0.00
21/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	6342	7	6	7	0.00
21/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	6431	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	6386	7	6	7	0.00
21/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1699	2	2	2	0.00
21/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1714	2	2	2	0.00
21/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1684	2	2	2	0.00
21/02/2022	2037 On 02-February-23			Bond Future	10.71	84.5521	84.3445	84.5521	0.00
21/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	5067	5	5	5	0.00
21/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4992	5	5	5	0.00
21/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	5029	5	5	5	0.00
21/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	2959	3	3	3	0.00
21/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	2982	3	3	3	0.00
21/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	2935	3	3	3	0.00
21/02/2022	2038 On 05-May-22			Bond Future	131.12	131.6137	131.1244	131.6137	4,174.00
21/02/2022	2038 On 04-August-22			Bond Future	130.99	131.4826	130.9869	131.4826	2,669.00
21/02/2022	2038 On 03-November-22			Bond Future	132.95	133.4542	132.9499	133.4542	0.00
21/02/2022	2038 On 02-February-23			Bond Future	133.07	133.5850	133.0724	133.5850	0.00
21/02/2022	2040 On 05-May-22			Bond Future	10.39	91.5172	91.3029	91.5172	62,424.00
21/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	475	1	0	1	1,200.00
21/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	10257	10	10	10	0.00
21/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	10199	10	10	10	0.00
21/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	16562	17	17	17	0.00
21/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	10315	11	10	11	0.00
21/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2796	3	3	3	1,200.00
21/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1465	1	1	1	0.00
21/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	93	0	0	0	0.00
21/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	91	0	0	0	0.00
21/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	4	0	0	0	1,200.00
21/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	95	0	0	0	0.00
21/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	4783	5	5	5	0.00
21/02/2022	2040 On 04-August-22			Bond Future	10.56	88.1617	87.9447	88.1617	39,528.00
21/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	5094	5	5	5	0.00
21/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	11300	12	11	12	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
21/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	695	1	1	1	460.00
21/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3592	4	4	4	460.00
21/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	5046	5	5	5	0.00
21/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	5141	5	5	5	0.00
21/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1716	2	2	2	0.00
21/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	443	0	0	0	460.00
21/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	7152	7	7	7	0.00
21/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1755	2	2	2	0.00
21/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2569	3	3	3	0.00
21/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1735	2	2	2	0.00
21/02/2022	2040 On 03-November-22			Bond Future	10.69	89.4674	89.2465	89.4674	0.00
21/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6678	7	7	7	0.00
21/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6584	7	7	7	0.00
21/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6631	7	7	7	0.00
21/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1847	2	2	2	0.00
21/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1881	2	2	2	0.00
21/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1863	2	2	2	0.00
21/02/2022	2040 On 02-February-23			Bond Future	10.84	86.2776	86.0532	86.2776	0.00
21/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	5129	5	5	5	0.00
21/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	5168	5	5	5	0.00
21/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	5207	5	5	5	0.00
21/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3293	3	3	3	0.00
21/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3321	3	3	3	0.00
21/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3348	3	3	3	0.00
21/02/2022	2044 On 05-May-22			Bond Future	10.44	88.0961	87.9148	88.0961	47,751.00
21/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	10164	10	10	10	0.00
21/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	10047	10	10	10	0.00
21/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	10105	10	10	10	0.00
21/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	107	0	0	0	0.00
21/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	110	0	0	0	0.00
21/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	105	0	0	0	0.00
21/02/2022	2044 On 04-August-22			Bond Future	10.61	84.8228	84.6392	84.8228	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
21/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	5172	5	5	5	0.00
21/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	5124	5	5	5	0.00
21/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	5076	5	5	5	0.00
21/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1715	2	2	2	0.00
21/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1695	2	2	2	0.00
21/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1674	2	2	2	0.00
21/02/2022	2044 On 03-November-22			Bond Future	10.73	86.0791	85.8921	86.0791	0.00
21/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6522	7	7	7	0.00
21/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6569	7	7	7	0.00
21/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6616	7	7	7	0.00
21/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	1970	2	2	2	0.00
21/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	1988	2	2	2	0.00
21/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2006	2	2	2	0.00
21/02/2022	2044 On 02-February-23			Bond Future	10.87	82.9647	82.7747	82.9647	0.00
21/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	5344	5	5	5	0.00
21/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	5265	5	5	5	0.00
21/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	5304	5	5	5	0.00
21/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3379	3	3	3	0.00
21/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3407	3	3	3	0.00
21/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3351	3	3	3	0.00
21/02/2022	2046 On 05-May-22			Bond Future	119.71	120.2105	119.7141	120.2105	14,004.00
21/02/2022	2046 On 04-August-22			Bond Future	121.25	121.7514	121.2488	121.7514	2,969.00
21/02/2022	2046 On 03-November-22			Bond Future	121.14	121.6472	121.1356	121.6472	0.00
21/02/2022	2046 On 02-February-23			Bond Future	122.94	123.4617	122.9421	123.4617	0.00
21/02/2022	2050 On 05-May-22			Bond Future	124.23	124.6840	124.2297	124.6840	8,572.00
21/02/2022	2050 On 04-August-22			Bond Future	123.80	124.2617	123.8017	124.2617	1,194.00
21/02/2022	2050 On 03-November-22			Bond Future	125.66	126.1249	125.6568	126.1249	0.00
21/02/2022	2050 On 02-February-23			Bond Future	125.46	125.9385	125.4628	125.9385	0.00
21/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	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
21/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	AL37 On 05-May-22			Index Future	829.50	830.7060	829.4990	830.7060	0.00
21/02/2022	AL37 On 04-August-22			Index Future	839.82	841.0380	839.8170	841.0380	0.00
21/02/2022	AL37 On 03-November-22			Index Future	852.29	853.5500	852.2910	853.5500	0.00
21/02/2022	AL37 On 02-February-23			Index Future	864.79	866.0760	864.7900	866.0760	0.00
21/02/2022	AL7T On 05-May-22			Index Future	964.22	966.1470	964.2220	966.1470	0.00
21/02/2022	AL7T On 04-August-22			Index Future	976.22	978.1640	976.2160	978.1640	0.00
21/02/2022	AL7T On 03-November-22			Index Future	990.72	992.7160	990.7150	992.7160	0.00
21/02/2022	AL7T On 02-February-23			Index Future	1005.25	1007.2840	1005.2450	1007.2840	0.00
21/02/2022	ALBI On 05-May-22			Index Future	858.96	860.5440	858.9610	860.5440	129.00
21/02/2022	ALBI On 04-August-22			Index Future	869.65	871.2470	869.6450	871.2470	90.00
21/02/2022	ALBI On 03-November-22			Index Future	882.56	884.2090	882.5610	884.2090	0.00
21/02/2022	ALBI On 02-February-23			Index Future	895.51	897.1840	895.5050	897.1840	0.00
21/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	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
21/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2022	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
21/02/2022	ES33 On 05-May-22			Bond Future	11.04	78.6927	78.5391	78.6927	87.00
21/02/2022	ES33 On 04-August-22			Bond Future	11.25	79.7015	79.5460	79.7015	263.00
21/02/2022	ES33 On 03-November-22			Bond Future	11.44	77.1153	76.9567	77.1153	0.00
21/02/2022	ES33 On 02-February-23			Bond Future	11.65	78.2671	78.1060	78.2671	0.00
21/02/2022	ES42 On 05-May-22			Bond Future	11.48	77.3769	77.1949	77.3769	1,190.00
21/02/2022	ES42 On 04-August-22			Bond Future	11.67	78.3687	78.1845	78.3687	3,579.00
21/02/2022	ES42 On 03-November-22			Bond Future	11.84	75.2856	75.0979	75.2856	0.00
21/02/2022	ES42 On 02-February-23			Bond Future	12.02	76.4115	76.2208	76.4115	0.00
21/02/2022	GOVI On 05-May-22			GOVI	847.49	849.0710	847.4940	849.0710	989.00
21/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	592640	61	59	61	0.00
21/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	592540	61	59	61	0.00
21/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	592440	61	59	61	0.00
21/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 04-August-22			GOVI	858.04	859.6310	858.0360	859.6310	0.00
21/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	387760	40	39	40	0.00
21/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	387660	40	39	40	0.00
21/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	387560	40	39	40	0.00
21/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 03-November-22			GOVI	870.78	872.4200	870.7800	872.4200	0.00
21/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	503500	52	50	52	0.00
21/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	503700	52	50	52	0.00
21/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	503600	52	50	52	0.00
21/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 02-February-23			GOVI	883.55	885.2230	883.5510	885.2230	0.00
21/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	327110	34	33	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	327310	34	33	34	0.00
21/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	327210	34	33	34	0.00
21/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
21/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2022	IGOV On 05-May-22			Index Future	316.89	317.1730	316.8890	317.1730	499.00
21/02/2022	IGOV On 04-August-22			Index Future	320.91	321.1960	320.9080	321.1960	0.00
21/02/2022	IGOV On 03-November-22			Index Future	325.75	326.0500	325.7510	326.0500	0.00
21/02/2022	IGOV On 02-February-23			Index Future	330.60	330.9100	330.6030	330.9100	0.00
21/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/02/2022	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
21/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7850	95.7750	95.7850	0.00
21/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4750	95.4550	95.4750	0.00
21/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.4300	95.4100	95.4300	0.00
21/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.89	95.1250	95.1150	95.1250	72.00
21/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.96	95.0700	95.0400	95.0700	0.00
21/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.25	94.7800	94.7500	94.7800	0.00
21/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.30	94.7300	94.7000	94.7300	0.00
21/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.77	94.2800	94.2350	94.2800	68.00
21/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.10	93.9500	93.9000	93.9500	0.00
21/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.28	93.8050	93.7200	93.8050	0.00
21/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.43	93.6450	93.5750	93.6450	75.00
21/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.57	93.5350	93.4350	93.5350	0.00
21/02/2022	R023 On 05-May-22			Bond Future	5.30	103.3921	103.3977	103.3921	14,778.00
21/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	801	1	1	1	0.00
21/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	809	1	1	1	0.00
21/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	816	1	1	1	0.00
21/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	15	0	0	0	0.00
21/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	16	0	0	0	0.00
21/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	16	0	0	0	0.00
21/02/2022	R023 On 04-August-22			Bond Future	5.45	104.6682	104.6740	104.6682	2,360.00
21/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	403	0	0	0	0.00
21/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	407	0	0	0	0.00
21/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	411	0	0	0	0.00
21/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	82	0	0	0	0.00
21/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	83	0	0	0	0.00
21/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	84	0	0	0	0.00
21/02/2022	R023 On 03-November-22			Bond Future	4.88	102.3370	102.3419	102.3370	0.00
21/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	451	0	0	0	0.00
21/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	445	0	0	0	0.00
21/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	448	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	24	0	0	0	0.00
21/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	24	0	0	0	0.00
21/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
21/02/2022	R035 On 05-May-22			Bond Future	10.05	93.4678	93.3069	93.4678	74,144.00
21/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	5344	6	5	6	0.00
21/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	15219	15	15	15	0.00
21/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9923	10	10	10	0.00
21/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4815	5	5	5	1,200.00
21/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9813	10	10	10	0.00
21/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9868	10	10	10	0.00
21/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	67	0	0	0	0.00
21/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	69	0	0	0	0.00
21/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	501	0	1	0	0.00
21/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	65	0	0	0	0.00
21/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	4	0	0	0	1,200.00
21/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	408	0	0	0	1,200.00
21/02/2022	R035 On 04-August-22			Bond Future	10.23	94.6034	94.4405	94.6034	48,495.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4726	5	5	5	0.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	6538	7	7	7	0.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	11792	12	12	12	0.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3836	4	4	4	400.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4294	4	4	4	0.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4638	5	5	5	0.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4682	5	5	5	0.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	873	1	1	1	400.00
21/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1562	2	2	2	100.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4170	4	4	4	0.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1930	2	2	2	0.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	5615	6	6	6	0.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1526	1	2	1	0.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1544	2	2	2	0.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1697	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
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	956	1	1	1	100.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	282	0	0	0	400.00
21/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1508	1	2	1	0.00
21/02/2022	R035 On 03-November-22			Bond Future	10.37	91.5369	91.3708	91.5369	0.00
21/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	6219	6	6	6	0.00
21/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	6263	6	6	6	0.00
21/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1675	2	2	2	582.00
21/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	6307	6	6	6	0.00
21/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5610	6	6	6	0.00
21/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3951	4	4	4	0.00
21/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2722	3	3	3	582.00
21/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1814	2	2	2	582.00
21/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1562	2	2	2	0.00
21/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	5304	5	5	5	0.00
21/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1577	2	2	2	0.00
21/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1592	2	2	2	0.00
21/02/2022	R035 On 02-February-23			Bond Future	10.53	92.9209	92.7522	92.9209	0.00
21/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4975	5	5	5	0.00
21/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	5701	6	6	6	0.00
21/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4937	5	5	5	0.00
21/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	5012	5	5	5	0.00
21/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1834	2	2	2	582.00
21/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4228	4	4	4	0.00
21/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3428	3	3	3	582.00
21/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	6466	6	6	6	0.00
21/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2878	3	3	3	0.00
21/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2924	3	3	3	0.00
21/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2498	2	2	2	582.00
21/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2901	3	3	3	0.00
21/02/2022	R186 On 05-May-22			Bond Future	7.83	114.3971	114.2122	114.3971	73,161.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	39	0	0	0	3,600.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3408	4	3	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
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4479	5	4	5	0.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2317	2	2	2	0.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2442	3	2	3	454.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2286	2	2	2	0.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1168	1	1	1	435.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	262	0	0	0	435.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	469	1	0	1	3,600.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5359	6	5	6	0.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1818	2	2	2	454.00
21/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2348	3	2	3	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	371	0	0	0	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	557	1	1	1	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	42	0	0	0	454.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1885	2	2	2	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2505	2	3	2	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	951	1	1	1	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	388	0	0	0	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	346	0	0	0	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	379	0	0	0	0.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	80	0	0	0	454.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	172	0	0	0	4,035.00
21/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4596	4	5	4	0.00
21/02/2022	R186 On 04-August-22			Bond Future	8.03	110.5494	110.3623	110.5494	8.00
21/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1811	2	2	2	0.00
21/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1789	2	2	2	0.00
21/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	183	0	0	0	3,600.00
21/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1832	2	2	2	0.00
21/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6611	7	7	7	0.00
21/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1445	2	1	2	3,600.00
21/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	167	0	0	0	3,600.00
21/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1370	1	1	1	0.00
21/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4365	4	4	4	0.00
21/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1707	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
21/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1403	1	1	1	0.00
21/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1386	1	1	1	0.00
21/02/2022	R186 On 03-November-22			Bond Future	8.17	112.1844	111.9935	112.1844	0.00
21/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2686	3	3	3	0.00
21/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2640	3	3	3	0.00
21/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2663	3	3	3	0.00
21/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1352	1	1	1	0.00
21/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1365	1	1	1	0.00
21/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1340	1	1	1	0.00
21/02/2022	R186 On 02-February-23			Bond Future	8.35	108.5440	108.3500	108.5440	0.00
21/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2146	2	2	2	0.00
21/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2109	2	2	2	0.00
21/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2127	2	2	2	0.00
21/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2193	2	2	2	0.00
21/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2209	2	2	2	0.00
21/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2178	2	2	2	0.00
21/02/2022	R197 On 05-May-22			Bond Future	326.60	326.4329	326.5983	326.4329	747.00
21/02/2022	R197 On 04-August-22			Bond Future	322.38	322.2166	322.3839	322.2166	0.00
21/02/2022	R197 On 03-November-22			Bond Future	327.22	327.0494	327.2165	327.0494	0.00
21/02/2022	R197 On 02-February-23			Bond Future	323.50	323.3372	323.5045	323.3372	0.00
21/02/2022	R202 On 05-May-22			Bond Future	250.81	250.7744	250.8092	250.7744	6,392.00
21/02/2022	R202 On 04-August-22			Bond Future	249.56	249.5272	249.5624	249.5272	91.00
21/02/2022	R202 On 03-November-22			Bond Future	253.30	253.2680	253.3015	253.2680	0.00
21/02/2022	R202 On 02-February-23			Bond Future	252.51	252.4821	252.5146	252.4821	0.00
21/02/2022	R209 On 05-May-22			Bond Future	10.04	72.7601	72.5879	72.7601	21,972.00
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7758	8	8	8	0.00
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	10369	11	10	11	0.00
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	434	0	0	0	2,975.00
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7710	8	8	8	0.00
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	883	1	1	1	8,525.00
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	2337	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
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	4438	5	4	5	0.00
21/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7662	8	8	8	0.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	100	0	0	0	0.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	434	0	0	0	1,050.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1129	1	1	1	11,000.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	2635	3	3	3	0.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	98	0	0	0	0.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	3731	0	4	0	0.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	26	0	0	0	12,050.00
21/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	96	0	0	0	0.00
21/02/2022	R209 On 04-August-22			Bond Future	10.20	73.6749	73.5006	73.6749	1,550.00
21/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3702	4	4	4	0.00
21/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3628	4	4	4	0.00
21/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3665	4	4	4	0.00
21/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1506	1	2	1	0.00
21/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1525	1	2	1	0.00
21/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1488	1	1	1	0.00
21/02/2022	R209 On 03-November-22			Bond Future	10.32	71.6189	71.4414	71.6189	2,750.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	7137	7	7	7	0.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	5146	0	5	0	0.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	5184	5	5	5	0.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	5222	5	5	5	0.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	1978	0	2	0	0.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3396	4	3	4	0.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	628	0	1	0	6,000.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	936	1	1	1	0.00
21/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	5261	5	5	5	0.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1428	1	1	1	0.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	5812	6	6	6	0.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2414	2	2	2	0.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	7073	0	7	0	0.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	3843	0	4	0	6,000.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1441	1	1	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
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1455	1	1	1	0.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1469	0	1	0	6,000.00
21/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	910	1	1	1	0.00
21/02/2022	R209 On 02-February-23			Bond Future	10.46	72.6723	72.4919	72.6723	0.00
21/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4353	4	4	4	0.00
21/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4320	4	4	4	0.00
21/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4287	4	4	4	0.00
21/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2520	2	3	2	0.00
21/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2561	3	3	3	0.00
21/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2540	2	3	2	0.00
21/02/2022	R210 On 05-May-22			Bond Future	216.65	216.1435	216.6544	216.1435	1,039.00
21/02/2022	R210 On 04-August-22			Bond Future	219.43	218.9144	219.4319	218.9144	266.00
21/02/2022	R210 On 03-November-22			Bond Future	219.79	219.2706	219.7936	219.2706	0.00
21/02/2022	R210 On 02-February-23			Bond Future	223.07	222.5410	223.0711	222.5410	0.00
21/02/2022	R213 On 05-May-22			Bond Future	9.51	86.7729	86.5902	86.7729	24,260.00
21/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5901	6	6	6	0.00
21/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5946	6	6	6	0.00
21/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5856	6	6	6	0.00
21/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	155	0	0	0	0.00
21/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	159	0	0	0	0.00
21/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	162	0	0	0	0.00
21/02/2022	R213 On 04-August-22			Bond Future	9.70	87.8290	87.6440	87.8290	0.00
21/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2737	3	3	3	0.00
21/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2677	3	3	3	0.00
21/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2707	3	3	3	0.00
21/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1705	2	2	2	0.00
21/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1747	2	2	2	0.00
21/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1726	2	2	2	0.00
21/02/2022	R213 On 03-November-22			Bond Future	9.85	85.6069	85.4185	85.6069	0.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	4233	4	4	4	0.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2949	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
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3561	4	4	4	0.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1067	1	1	1	200.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2572	3	3	3	0.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	4167	4	4	4	0.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	4200	4	4	4	0.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	4134	4	4	4	0.00
21/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1166	1	1	1	476.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4528	4	5	4	0.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1560	2	2	2	200.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1530	1	2	1	0.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1545	1	2	1	0.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2599	3	3	3	476.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4745	5	5	5	0.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1858	2	2	2	476.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2279	2	2	2	200.00
21/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1515	1	2	1	0.00
21/02/2022	R213 On 02-February-23			Bond Future	10.01	86.8991	86.7077	86.8991	0.00
21/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3579	4	4	4	0.00
21/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3552	4	4	4	0.00
21/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1264	1	1	1	476.00
21/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3607	4	4	4	0.00
21/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3952	4	4	4	0.00
21/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3025	3	3	3	0.00
21/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2316	2	2	2	476.00
21/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2562	2	3	2	0.00
21/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	5520	5	6	5	0.00
21/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3019	3	3	3	476.00
21/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2582	3	3	3	0.00
21/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2541	2	3	2	0.00
21/02/2022	R214 On 05-May-22			Bond Future	10.37	69.6751	69.4947	69.6751	16,514.00
21/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7732	8	8	8	0.00
21/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7780	8	8	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
21/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7829	8	8	8	0.00
21/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	109	0	0	0	0.00
21/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	106	0	0	0	0.00
21/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	104	0	0	0	0.00
21/02/2022	R214 On 04-August-22			Bond Future	10.52	70.5208	70.3383	70.5208	1,337.00
21/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	4094	4	4	4	0.00
21/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	4133	4	4	4	0.00
21/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	4172	4	4	4	0.00
21/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1477	1	1	1	0.00
21/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1459	1	1	1	0.00
21/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1494	1	1	1	0.00
21/02/2022	R214 On 03-November-22			Bond Future	10.65	68.2940	68.1081	68.2940	0.00
21/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5501	6	6	6	0.00
21/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5541	6	6	6	0.00
21/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5462	6	5	6	0.00
21/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1527	1	2	1	0.00
21/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1541	2	2	2	0.00
21/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1555	2	2	2	0.00
21/02/2022	R214 On 02-February-23			Bond Future	10.78	69.3273	69.1385	69.3273	0.00
21/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4505	5	5	5	0.00
21/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4438	5	4	5	0.00
21/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4472	5	4	5	0.00
21/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2758	3	3	3	0.00
21/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2780	3	3	3	0.00
21/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2736	3	3	3	0.00
21/02/2022	R248 On 05-May-22			Bond Future	10.37	87.4422	87.2117	87.4422	190,964.00
21/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	10232	10	10	10	0.00
21/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	10112	10	10	10	0.00
21/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	10172	10	10	10	0.00
21/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	115	0	0	0	0.00
21/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	110	0	0	0	0.00
21/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	113	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
21/02/2022	R248 On 04-August-22			Bond Future	10.52	88.5037	88.2704	88.5037	6,019.00
21/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	5335	6	5	6	0.00
21/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	741	1	1	1	2,400.00
21/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2719	3	3	3	2,400.00
21/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	5286	5	5	5	0.00
21/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	5236	5	5	5	0.00
21/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1842	2	2	2	0.00
21/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1820	2	2	2	0.00
21/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	3636	4	4	4	0.00
21/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	7412	7	7	7	0.00
21/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1799	2	2	2	0.00
21/02/2022	R248 On 03-November-22			Bond Future	10.64	85.4097	85.1723	85.4097	0.00
21/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6757	7	7	7	0.00
21/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6708	7	7	7	0.00
21/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6807	7	7	7	0.00
21/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2006	2	2	2	0.00
21/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	1988	2	2	2	0.00
21/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	1969	2	2	2	0.00
21/02/2022	R248 On 02-February-23			Bond Future	10.77	86.7021	86.4609	86.7021	0.00
21/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5613	6	6	6	0.00
21/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5571	6	6	6	0.00
21/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5655	6	6	6	0.00
21/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3431	3	3	3	0.00
21/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3487	3	3	3	0.00
21/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3459	3	3	3	0.00