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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/03/2022 TO: 16/03/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	2025 On 05-May-22			Bond Future	159.94	159.8919	159.9406	159.8919	5,520.00
16/03/2022	2025 On 04-August-22			Bond Future	160.54	160.4931	160.5369	160.4931	1,130.00
16/03/2022	2025 On 03-November-22			Bond Future	162.95	162.9134	162.9532	162.9134	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
16/03/2022	2025 On 02-February-23			Bond Future	164.06	164.0261	164.0617	164.0261	0.00
16/03/2022	2029 On 05-May-22			Bond Future	117.99	117.9188	117.9921	117.9188	2,745.00
16/03/2022	2029 On 04-August-22			Bond Future	119.63	119.5575	119.6275	119.5575	1,844.00
16/03/2022	2029 On 03-November-22			Bond Future	120.20	120.1278	120.1954	120.1278	0.00
16/03/2022	2029 On 02-February-23			Bond Future	122.24	122.1748	122.2396	122.1748	0.00
16/03/2022	2030 On 05-May-22			Bond Future	9.70	92.0730	93.0710	92.0730	70,926.00
16/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
16/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6469	5	6	5	0.00
16/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2757	2	3	2	0.00
16/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2796	2	3	2	0.00
16/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	427	0	0	0	0.00
16/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	997	1	1	1	0.00
16/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	50	0	0	0	200.00
16/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	71	0	0	0	1,800.00
16/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	879	1	1	1	0.00
16/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	1	0	0	0	1,800.00
16/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	9	0	0	0	1,073.00
16/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	2836	2	3	2	0.00
16/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1874	1	2	1	0.00
16/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	210	0	0	0	7,500.00
16/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	3032	4	3	4	0.00
16/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1247	2	1	2	5,000.00
16/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4674	6	5	6	0.00
16/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4268	5	4	5	0.00
16/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	311	1	0	1	0.00
16/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8307	9	8	9	0.00
16/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1382	2	1	2	5,000.00
16/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2209	3	2	3	1,073.00
16/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	320	1	0	1	200.00
16/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	329	1	0	1	0.00
16/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	26	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
16/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	624	1	1	1	1,073.00
16/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10647	12	11	12	0.00
16/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6480	7	6	7	0.00
16/03/2022	2030 On 04-August-22			Bond Future	9.90	89.3238	90.3322	89.3238	25,170.00
16/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	424	0	0	0	800.00
16/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1108	1	1	1	0.00
16/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	80	0	0	0	800.00
16/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1127	1	1	1	0.00
16/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1146	1	1	1	0.00
16/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5399	5	5	5	0.00
16/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	484	1	0	1	800.00
16/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2829	3	3	3	0.00
16/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2860	4	3	4	0.00
16/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8315	9	8	9	0.00
16/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2891	4	3	4	0.00
16/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4691	6	5	6	0.00
16/03/2022	2030 On 03-November-22			Bond Future	10.08	90.6530	91.6735	90.6530	0.00
16/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2390	2	2	2	0.00
16/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2365	2	2	2	0.00
16/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2414	2	2	2	0.00
16/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2298	3	2	3	0.00
16/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2343	3	2	3	0.00
16/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2320	3	2	3	0.00
16/03/2022	2030 On 02-February-23			Bond Future	10.23	88.1751	89.2098	88.1751	0.00
16/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2201	2	2	2	0.00
16/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2051	2	2	2	0.00
16/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	521	0	1	0	102.00
16/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2158	2	2	2	0.00
16/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2179	2	2	2	0.00
16/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	873	1	1	1	0.00
16/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1511	1	2	1	0.00
16/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1769	1	2	1	0.00
16/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7306	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4162	5	4	5	102.00
16/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5733	7	6	7	0.00
16/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3216	4	3	4	0.00
16/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3391	4	3	4	102.00
16/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3266	4	3	4	0.00
16/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3241	4	3	4	0.00
16/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3762	4	4	4	0.00
16/03/2022	2032 On 05-May-22			Bond Future	10.08	88.4473	89.6032	88.4473	141,268.00
16/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	260	0	0	0	780.00
16/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1579	1	2	1	780.00
16/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5265	4	5	4	0.00
16/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	1967	1	2	1	993.00
16/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5364	4	5	4	0.00
16/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	6061	5	6	5	0.00
16/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	5067	4	5	4	0.00
16/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5314	4	5	4	0.00
16/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	105	0	0	0	0.00
16/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	122	0	0	0	993.00
16/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	108	0	0	0	0.00
16/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	68	0	0	0	780.00
16/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	772	1	1	1	0.00
16/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	102	0	0	0	0.00
16/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1002	2	1	2	0.00
16/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	3162	4	3	4	0.00
16/03/2022	2032 On 04-August-22			Bond Future	10.26	89.6549	90.8229	89.6549	2,140.00
16/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7347	6	7	6	0.00
16/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8656	8	9	8	0.00
16/03/2022	2032 On 04-August-22	10.10	Call	Bond Future	1620	0	2	0	1,300.00
16/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1893	1	2	1	0.00
16/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1922	1	2	1	0.00
16/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	1951	1	2	1	0.00
16/03/2022	2032 On 04-August-22	9.40	Call	Bond Future	374	0	0	0	1,300.00

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16/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	789	1	1	1	800.00
16/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	133	0	0	0	800.00
16/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	7685	9	8	9	0.00
16/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	3856	5	4	5	0.00
16/03/2022	2032 On 04-August-22	9.40	Put	Bond Future	5320	0	5	0	0.00
16/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2235	3	2	3	0.00
16/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2208	3	2	3	0.00
16/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2181	3	2	3	0.00
16/03/2022	2032 On 04-August-22	10.10	Put	Bond Future	2521	0	3	0	0.00
16/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	225	0	0	0	0.00
16/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	337	0	0	0	800.00
16/03/2022	2032 On 03-November-22			Bond Future	10.43	86.8357	88.0180	86.8357	0.00
16/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	3304	3	3	3	750.00
16/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	6577	6	7	6	0.00
16/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	9735	9	10	9	0.00
16/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2754	2	3	2	0.00
16/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	2962	2	3	2	0.00
16/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3272	3	3	3	0.00
16/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1740	1	2	1	0.00
16/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	1986	1	2	1	500.00
16/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	638	0	1	0	500.00
16/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	495	0	0	0	180.00
16/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1861	1	2	1	0.00
16/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	540	0	1	0	454.00
16/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1321	1	1	1	750.00
16/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	4116	5	4	5	0.00
16/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	6803	8	7	8	0.00
16/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6553	8	7	8	0.00
16/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	6066	7	6	7	0.00
16/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3321	4	3	4	180.00
16/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2256	3	2	3	180.00
16/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3476	4	3	4	454.00
16/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	3172	4	3	4	0.00

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16/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2036	3	2	3	0.00
16/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2422	3	2	3	454.00
16/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	384	0	0	0	750.00
16/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	803	1	1	1	500.00
16/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	2014	3	2	3	0.00
16/03/2022	2032 On 02-February-23			Bond Future	10.58	88.3008	89.4997	88.3008	0.00
16/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	10995	10	11	10	0.00
16/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	7357	6	7	6	0.00
16/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2524	2	3	2	0.00
16/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	1974	2	2	2	0.00
16/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	645	1	1	1	454.00
16/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2499	2	2	2	0.00
16/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1476	1	1	1	750.00
16/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	811	1	1	1	500.00
16/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	3280	3	3	3	750.00
16/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	6776	6	7	6	0.00
16/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2550	2	3	2	0.00
16/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2811	2	3	2	0.00
16/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	2111	2	2	2	500.00
16/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	4010	5	4	5	0.00
16/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3215	4	3	4	454.00
16/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3483	4	3	4	0.00
16/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	1186	1	1	1	0.00
16/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	2793	3	3	3	0.00
16/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	6884	8	7	8	0.00
16/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	5014	6	5	6	0.00
16/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3539	4	4	4	0.00
16/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7641	9	8	9	0.00
16/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4197	5	4	5	454.00
16/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3511	4	4	4	0.00
16/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	1051	1	1	1	500.00
16/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	522	1	1	1	750.00

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16/03/2022	2033 On 05-May-22			Bond Future	112.95	112.8275	112.9514	112.8275	2,719.00
16/03/2022	2033 On 04-August-22			Bond Future	114.52	114.3954	114.5170	114.3954	4,967.00
16/03/2022	2033 On 03-November-22			Bond Future	114.93	114.8062	114.9264	114.8062	0.00
16/03/2022	2033 On 02-February-23			Bond Future	116.88	116.7623	116.8809	116.7623	0.00
16/03/2022	2037 On 05-May-22			Bond Future	10.65	85.1645	86.4617	85.1645	85,127.00
16/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	7264	6	7	6	0.00
16/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	7155	6	7	6	0.00
16/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	7210	6	7	6	0.00
16/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	72	0	0	0	0.00
16/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	76	0	0	0	0.00
16/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	74	0	0	0	0.00
16/03/2022	2037 On 04-August-22			Bond Future	10.83	82.0708	83.3826	82.0708	52,420.00
16/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	2680	2	3	2	0.00
16/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	3816	3	4	3	1,050.00
16/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	598	0	1	0	50.00
16/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	4717	4	5	4	0.00
16/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7210	6	7	6	0.00
16/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	2645	2	3	2	0.00
16/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2610	2	3	2	0.00
16/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2236	3	2	3	0.00
16/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	564	1	1	1	1,050.00
16/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2180	3	2	3	0.00
16/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1115	1	1	1	50.00
16/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	5405	7	5	7	0.00
16/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2208	3	2	3	50.00
16/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1471	2	1	2	0.00
16/03/2022	2037 On 03-November-22			Bond Future	10.98	83.2926	84.6212	83.2926	0.00
16/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	4109	3	4	3	0.00
16/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4183	3	4	3	0.00
16/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4146	3	4	3	0.00
16/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2153	3	2	3	0.00
16/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2175	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2131	3	2	3	0.00
16/03/2022	2037 On 02-February-23			Bond Future	11.12	80.4411	81.7893	80.4411	0.00
16/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3296	3	3	3	0.00
16/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3265	3	3	3	0.00
16/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3235	2	3	2	0.00
16/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	3781	4	4	4	0.00
16/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	3751	4	4	4	0.00
16/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	3720	4	4	4	0.00
16/03/2022	2038 On 05-May-22			Bond Future	129.27	129.1910	129.2717	129.1910	4,184.00
16/03/2022	2038 On 04-August-22			Bond Future	129.24	129.1631	129.2403	129.1631	2,669.00
16/03/2022	2038 On 03-November-22			Bond Future	131.19	131.1114	131.1860	131.1114	0.00
16/03/2022	2038 On 02-February-23			Bond Future	131.55	131.4752	131.5471	131.4752	0.00
16/03/2022	2040 On 05-May-22			Bond Future	10.74	87.3634	88.7627	87.3634	62,065.00
16/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	43	0	0	0	1,200.00
16/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	7640	6	8	6	0.00
16/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	7698	6	8	6	0.00
16/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	7757	6	8	6	0.00
16/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	984	1	1	1	1,200.00
16/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	14019	13	14	13	0.00
16/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	2	0	0	0	1,200.00
16/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	2193	3	2	3	0.00
16/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	74	0	0	0	0.00
16/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	72	0	0	0	0.00
16/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	76	0	0	0	0.00
16/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	6892	8	7	8	0.00
16/03/2022	2040 On 04-August-22			Bond Future	10.91	84.0493	85.4644	84.0493	42,392.00
16/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3103	2	3	2	0.00
16/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	8857	7	9	7	0.00
16/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	191	0	0	0	460.00
16/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	1918	1	2	1	460.00
16/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3065	2	3	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
16/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3142	2	3	2	0.00
16/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2197	3	2	3	0.00
16/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	481	1	0	1	460.00
16/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	9128	10	9	10	0.00
16/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2254	3	2	3	0.00
16/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	3376	4	3	4	0.00
16/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2225	3	2	3	0.00
16/03/2022	2040 On 03-November-22			Bond Future	11.06	85.3007	86.7342	85.3007	0.00
16/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4598	4	5	4	0.00
16/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4517	4	5	4	0.00
16/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4557	4	5	4	0.00
16/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2279	3	2	3	0.00
16/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2326	3	2	3	0.00
16/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2302	3	2	3	0.00
16/03/2022	2040 On 02-February-23			Bond Future	11.19	82.2329	83.6876	82.2329	0.00
16/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3440	3	3	3	0.00
16/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3473	3	3	3	0.00
16/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3507	3	4	3	0.00
16/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	3959	5	4	5	0.00
16/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	3992	5	4	5	0.00
16/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4025	5	4	5	0.00
16/03/2022	2044 On 05-May-22			Bond Future	10.76	84.1702	85.5978	84.1702	70,479.00
16/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	7818	6	8	6	0.00
16/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	7700	6	8	6	0.00
16/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	7759	6	8	6	0.00
16/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	78	0	0	0	0.00
16/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	81	0	0	0	0.00
16/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	76	0	0	0	0.00
16/03/2022	2044 On 04-August-22			Bond Future	10.92	80.9377	82.3817	80.9377	22,586.00
16/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3362	2	3	2	0.00
16/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	3281	2	3	2	0.00
16/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3321	2	3	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
16/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2150	3	2	3	0.00
16/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2178	3	2	3	0.00
16/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2122	3	2	3	0.00
16/03/2022	2044 On 03-November-22			Bond Future	11.06	82.1427	83.6057	82.1427	0.00
16/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4594	4	5	4	0.00
16/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	4635	4	5	4	0.00
16/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	4676	4	5	4	0.00
16/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2316	3	2	3	0.00
16/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2340	3	2	3	0.00
16/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2365	3	2	3	0.00
16/03/2022	2044 On 02-February-23			Bond Future	11.18	79.1469	80.6316	79.1469	0.00
16/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	3726	3	4	3	0.00
16/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	3691	3	4	3	0.00
16/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	3657	3	4	3	0.00
16/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	3942	5	4	5	0.00
16/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	3909	5	4	5	0.00
16/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	3877	5	4	5	0.00
16/03/2022	2046 On 05-May-22			Bond Future	116.94	116.8663	116.9430	116.8663	14,004.00
16/03/2022	2046 On 04-August-22			Bond Future	118.56	118.4904	118.5639	118.4904	2,969.00
16/03/2022	2046 On 03-November-22			Bond Future	118.41	118.3409	118.4122	118.3409	0.00
16/03/2022	2046 On 02-February-23			Bond Future	120.43	120.3586	120.4272	120.3586	0.00
16/03/2022	2050 On 05-May-22			Bond Future	120.77	120.6946	120.7703	120.6946	8,672.00
16/03/2022	2050 On 04-August-22			Bond Future	120.42	120.3464	120.4191	120.3464	1,410.00
16/03/2022	2050 On 03-November-22			Bond Future	122.23	122.1616	122.2320	122.1616	0.00
16/03/2022	2050 On 02-February-23			Bond Future	122.23	122.1646	122.2325	122.1646	0.00
16/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	8657 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
16/03/2022	AL37 On 05-May-22			Index Future	815.37	810.5510	815.3710	810.5510	0.00
16/03/2022	AL37 On 04-August-22			Index Future	826.36	821.4840	826.3610	821.4840	0.00
16/03/2022	AL37 On 03-November-22			Index Future	838.72	833.7750	838.7200	833.7750	0.00
16/03/2022	AL37 On 02-February-23			Index Future	852.78	847.7630	852.7840	847.7630	0.00
16/03/2022	AL7T On 05-May-22			Index Future	939.81	929.2680	939.8100	929.2680	0.00
16/03/2022	AL7T On 04-August-22			Index Future	952.48	941.8020	952.4770	941.8020	0.00
16/03/2022	AL7T On 03-November-22			Index Future	966.72	955.8930	966.7220	955.8930	0.00
16/03/2022	AL7T On 02-February-23			Index Future	982.93	971.9300	982.9330	971.9300	0.00
16/03/2022	ALBI On 05-May-22			Index Future	837.19	827.0690	837.1890	827.0690	129.00
16/03/2022	ALBI On 04-August-22			Index Future	848.47	838.2240	848.4730	838.2240	90.00
16/03/2022	ALBI On 03-November-22			Index Future	861.16	850.7670	861.1620	850.7670	0.00
16/03/2022	ALBI On 02-February-23			Index Future	875.60	865.0400	875.6030	865.0400	0.00
16/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C048 On 28-February-48			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
16/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2022	ES33 On 05-May-22			Bond Future	11.42	75.5403	76.5074	75.5403	87.00
16/03/2022	ES33 On 04-August-22			Bond Future	11.64	76.5900	77.5678	76.5900	263.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	ES33 On 03-November-22			Bond Future	11.84	73.9627	74.9531	73.9627	0.00
16/03/2022	ES33 On 02-February-23			Bond Future	12.03	75.2273	76.2319	75.2273	0.00
16/03/2022	ES42 On 05-May-22			Bond Future	11.81	73.9546	75.1660	73.9546	1,190.00
16/03/2022	ES42 On 04-August-22			Bond Future	12.00	74.9837	76.2092	74.9837	3,579.00
16/03/2022	ES42 On 03-November-22			Bond Future	12.19	71.8557	73.0973	71.8557	0.00
16/03/2022	ES42 On 02-February-23			Bond Future	12.35	73.0878	74.3480	73.0878	0.00
16/03/2022	GOVI On 05-May-22			GOVI	825.74	815.6830	825.7360	815.6830	988.00
16/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	375060	27	38	27	0.00
16/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	374960	27	37	27	0.00
16/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	374860	27	37	27	0.00
16/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 04-August-22			GOVI	836.87	826.6850	836.8660	826.6850	0.00
16/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	176060	7	18	7	0.00
16/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	175960	7	18	7	0.00
16/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	175860	7	18	7	0.00
16/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 03-November-22			GOVI	849.38	839.0540	849.3820	839.0540	0.00
16/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	289520	19	29	19	0.00
16/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	289720	19	29	19	0.00
16/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	289620	19	29	19	0.00
16/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 02-February-23			GOVI	863.63	853.1300	863.6250	853.1300	0.00
16/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	127850	2	13	2	0.00
16/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	128050	2	13	2	0.00
16/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	127950	2	13	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
16/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
16/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
16/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2022	IGOV On 05-May-22			Index Future	315.02	314.9800	315.0190	314.9800	499.00
16/03/2022	IGOV On 04-August-22			Index Future	319.34	319.3050	319.3430	319.3050	0.00
16/03/2022	IGOV On 03-November-22			Index Future	324.20	324.1590	324.1950	324.1590	0.00
16/03/2022	IGOV On 02-February-23			Index Future	329.71	329.6720	329.7060	329.6720	0.00
16/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
16/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7250	95.7170	95.7250	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
16/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.63	95.3950	95.3750	95.3950	0.00
16/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.69	95.3200	95.3100	95.3200	0.00
16/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.10	94.8850	94.9050	94.8850	73.00
16/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.17	94.8100	94.8300	94.8100	0.00
16/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.56	94.4200	94.4400	94.4200	0.00
16/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
16/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.28	93.6750	93.7250	93.6750	68.00
16/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.54	93.4200	93.4600	93.4200	0.00
16/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.75	93.2000	93.2500	93.2000	0.00
16/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.86	93.0950	93.1450	93.0950	75.00
16/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.97	92.9750	93.0350	92.9750	1.00
16/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.20	7.2000	92.8000	7.2000	0.00
16/03/2022	R023 On 05-May-22			Bond Future	5.56	103.1607	103.1912	103.1607	14,778.00
16/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	606	1	1	1	0.00
16/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	613	1	1	1	0.00
16/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	620	1	1	1	0.00
16/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	26	0	0	0	0.00
16/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	27	0	0	0	0.00
16/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	27	0	0	0	0.00
16/03/2022	R023 On 04-August-22			Bond Future	5.63	104.5441	104.5716	104.5441	2,384.00
16/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	339	0	0	0	0.00
16/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	343	0	0	0	0.00
16/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	347	0	0	0	0.00
16/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	120	0	0	0	0.00
16/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	121	0	0	0	0.00
16/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	123	0	0	0	0.00
16/03/2022	R023 On 03-November-22			Bond Future	5.19	102.2210	102.2455	102.2210	0.00
16/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	372	0	0	0	0.00
16/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	367	0	0	0	0.00
16/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	370	0	0	0	0.00
16/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	42	0	0	0	0.00
16/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	42	0	0	0	0.00

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16/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	41	0	0	0	0.00
16/03/2022	R035 On 05-May-22			Bond Future	10.48	89.3085	90.4970	89.3085	73,343.00
16/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	2760	2	3	2	0.00
16/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	12407	11	12	11	0.00
16/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	7112	6	7	6	0.00
16/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2320	2	2	2	0.00
16/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	7002	6	7	6	0.00
16/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	7057	6	7	6	0.00
16/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	66	0	0	0	0.00
16/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	68	0	0	0	0.00
16/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	815	1	1	1	0.00
16/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	65	0	0	0	0.00
16/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	2	0	0	0	0.00
16/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	634	1	1	1	0.00
16/03/2022	R035 On 04-August-22			Bond Future	10.66	90.4872	91.6889	90.4872	49,855.00
16/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	2639	2	3	2	0.00
16/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4142	3	4	3	0.00
16/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	9095	8	9	8	0.00
16/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	1967	1	2	1	400.00
16/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2307	2	2	2	0.00
16/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2571	2	3	2	0.00
16/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	2605	2	3	2	0.00
16/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	216	0	0	0	400.00
16/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	472	0	0	0	100.00
16/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	5832	7	6	7	0.00
16/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	2813	3	3	3	0.00
16/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	7709	9	8	9	0.00
16/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2200	3	2	3	0.00
16/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2228	3	2	3	0.00
16/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2462	3	2	3	100.00
16/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1311	2	1	2	100.00
16/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	338	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2173	3	2	3	0.00
16/03/2022	R035 On 03-November-22			Bond Future	10.82	87.3673	88.5840	87.3673	0.00
16/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4057	3	4	3	0.00
16/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4021	3	4	3	0.00
16/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	676	1	1	1	582.00
16/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1511	1	2	1	1,000.00
16/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4094	3	4	3	0.00
16/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	10817	10	11	10	0.00
16/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	3733	3	4	3	1,000.00
16/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2207	2	2	2	0.00
16/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3522	3	4	3	0.00
16/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2514	3	3	3	582.00
16/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	3765	4	4	4	582.00
16/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	491	1	0	1	1,000.00
16/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2136	3	2	3	0.00
16/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	4776	6	5	6	0.00
16/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	7092	8	7	8	0.00
16/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2181	3	2	3	0.00
16/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2158	3	2	3	0.00
16/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	2366	3	2	3	0.00
16/03/2022	R035 On 02-February-23			Bond Future	10.96	88.8792	90.1133	88.8792	0.00
16/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	3672	3	4	3	1,000.00
16/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	1625	1	2	1	1,000.00
16/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	3704	3	4	3	0.00
16/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	12599	11	13	11	0.00
16/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3079	2	3	2	0.00
16/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3109	2	3	2	0.00
16/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3140	3	3	3	0.00
16/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2506	2	3	2	0.00
16/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	847	1	1	1	582.00
16/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	8118	9	8	9	0.00
16/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	5709	7	6	7	0.00
16/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	4345	5	4	5	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	3645	4	4	4	0.00
16/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	547	1	1	1	1,000.00
16/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	3675	4	4	4	0.00
16/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	3705	4	4	4	0.00
16/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3140	4	3	4	582.00
16/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	3167	4	3	4	0.00
16/03/2022	R186 On 05-May-22			Bond Future	8.31	111.5870	112.2843	111.5870	70,844.00
16/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	2	0	0	0	3,600.00
16/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1725	1	2	1	0.00
16/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2657	2	3	2	0.00
16/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	917	1	1	1	0.00
16/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	1000	1	1	1	454.00
16/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	897	1	1	1	0.00
16/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	288	0	0	0	435.00
16/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	30	0	0	0	435.00
16/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	66	0	0	0	3,600.00
16/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	3484	3	3	3	0.00
16/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	609	0	1	0	454.00
16/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	937	1	1	1	0.00
16/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	888	1	1	1	0.00
16/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1276	2	1	2	0.00
16/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	94	0	0	0	454.00
16/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	3409	4	3	4	0.00
16/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4201	5	4	5	0.00
16/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1999	3	2	3	0.00
16/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	927	1	1	1	0.00
16/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	832	1	1	1	0.00
16/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	907	1	1	1	0.00
16/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	186	0	0	0	454.00
16/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	417	1	0	1	4,035.00
16/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	6488	7	6	7	0.00
16/03/2022	R186 On 04-August-22			Bond Future	8.51	107.8224	108.5252	107.8224	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	902	1	1	1	0.00
16/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	105	0	0	0	3,600.00
16/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	887	1	1	1	0.00
16/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	916	1	1	1	0.00
16/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4925	4	5	4	0.00
16/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	667	0	1	0	3,600.00
16/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	318	0	0	0	3,600.00
16/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2290	3	2	3	0.00
16/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2338	3	2	3	0.00
16/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6124	7	6	7	0.00
16/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2766	3	3	3	0.00
16/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2314	3	2	3	0.00
16/03/2022	R186 On 03-November-22			Bond Future	8.69	109.4256	110.1355	109.4256	0.00
16/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1608	1	2	1	0.00
16/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1573	1	2	1	0.00
16/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1590	1	2	1	0.00
16/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2137	2	2	2	0.00
16/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2155	2	2	2	0.00
16/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2119	2	2	2	0.00
16/03/2022	R186 On 02-February-23			Bond Future	8.84	105.9760	106.6942	105.9760	0.00
16/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1364	1	1	1	0.00
16/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1336	1	1	1	0.00
16/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1350	1	1	1	0.00
16/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3072	3	3	3	0.00
16/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3092	3	3	3	0.00
16/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	3052	3	3	3	0.00
16/03/2022	R197 On 05-May-22			Bond Future	329.81	329.8146	329.8139	329.8146	752.00
16/03/2022	R197 On 04-August-22			Bond Future	325.97	325.9804	325.9684	325.9804	0.00
16/03/2022	R197 On 03-November-22			Bond Future	330.88	330.8981	330.8762	330.8981	0.00
16/03/2022	R197 On 02-February-23			Bond Future	327.87	327.9018	327.8700	327.9018	0.00
16/03/2022	R202 On 05-May-22			Bond Future	249.36	249.2084	249.3609	249.2084	6,375.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	R202 On 04-August-22			Bond Future	248.35	248.2006	248.3465	248.2006	91.00
16/03/2022	R202 On 03-November-22			Bond Future	252.08	251.9437	252.0847	251.9437	0.00
16/03/2022	R202 On 02-February-23			Bond Future	251.78	251.6490	251.7850	251.6490	0.00
16/03/2022	R209 On 05-May-22			Bond Future	10.44	69.2398	70.2814	69.2398	20,793.00
16/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5455	4	5	4	0.00
16/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	8053	7	8	7	0.00
16/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	29	0	0	0	2,975.00
16/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	114	0	0	0	8,525.00
16/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5408	4	5	4	0.00
16/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	770	0	1	0	0.00
16/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2315	2	2	2	0.00
16/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5361	4	5	4	0.00
16/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	105	0	0	0	0.00
16/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	617	1	1	1	1,050.00
16/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	1868	3	2	3	11,000.00
16/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	102	0	0	0	0.00
16/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	4172	5	4	5	0.00
16/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5632	7	6	7	0.00
16/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	17	0	0	0	12,050.00
16/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	99	0	0	0	0.00
16/03/2022	R209 On 04-August-22			Bond Future	10.60	70.1851	71.2381	70.1851	1,550.00
16/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2044	1	2	1	0.00
16/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	1987	1	2	1	0.00
16/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2016	1	2	1	0.00
16/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2119	3	2	3	0.00
16/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2146	3	2	3	0.00
16/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2093	3	2	3	0.00
16/03/2022	R209 On 03-November-22			Bond Future	10.74	68.0830	69.1492	68.0830	2,750.00
16/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5099	4	5	4	0.00
16/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3358	3	3	3	0.00
16/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3390	3	3	3	0.00
16/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3421	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
16/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	890	1	1	1	0.00
16/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	1936	1	2	1	0.00
16/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	376	0	0	0	0.00
16/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3454	3	3	3	0.00
16/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	228	0	0	0	6,000.00
16/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	8965	10	9	10	0.00
16/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	1912	2	2	2	0.00
16/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7544	9	8	9	0.00
16/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3246	4	3	4	0.00
16/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	5048	6	5	6	6,000.00
16/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	1933	2	2	2	0.00
16/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	1953	2	2	2	0.00
16/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	1974	2	2	2	6,000.00
16/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1165	1	1	1	0.00
16/03/2022	R209 On 02-February-23			Bond Future	10.87	69.2315	70.3131	69.2315	0.00
16/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	2839	2	3	2	0.00
16/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2813	2	3	2	0.00
16/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2786	2	3	2	0.00
16/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3185	4	3	4	0.00
16/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3239	4	3	4	0.00
16/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3212	4	3	4	0.00
16/03/2022	R210 On 05-May-22			Bond Future	219.37	219.2021	219.3743	219.2021	1,039.00
16/03/2022	R210 On 04-August-22			Bond Future	222.41	222.2484	222.4150	222.2484	266.00
16/03/2022	R210 On 03-November-22			Bond Future	222.83	222.6643	222.8270	222.6643	0.00
16/03/2022	R210 On 02-February-23			Bond Future	226.62	226.4595	226.6176	226.4595	0.00
16/03/2022	R213 On 05-May-22			Bond Future	9.95	83.2668	84.3018	83.2668	25,076.00
16/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3646	3	4	3	0.00
16/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3689	3	4	3	0.00
16/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3603	3	4	3	0.00
16/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	187	0	0	0	0.00
16/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	192	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
16/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	198	0	0	0	0.00
16/03/2022	R213 On 04-August-22			Bond Future	10.14	84.3674	85.4138	84.3674	0.00
16/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1353	1	1	1	0.00
16/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1310	1	1	1	0.00
16/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1332	1	1	1	0.00
16/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2552	3	3	3	0.00
16/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2610	3	3	3	0.00
16/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2581	3	3	3	0.00
16/03/2022	R213 On 03-November-22			Bond Future	10.30	82.1014	83.1607	82.1014	0.00
16/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2627	2	3	2	0.00
16/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1626	1	2	1	0.00
16/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2097	2	2	2	0.00
16/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	446	0	0	0	200.00
16/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1347	1	1	1	0.00
16/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2574	2	3	2	0.00
16/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2601	2	3	2	0.00
16/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	493	0	0	0	476.00
16/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2548	2	3	2	0.00
16/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2232	3	2	3	200.00
16/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	6112	7	6	7	0.00
16/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2188	3	2	3	0.00
16/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2210	3	2	3	0.00
16/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3631	4	4	4	476.00
16/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6382	7	6	7	0.00
16/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2652	3	3	3	476.00
16/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3213	4	3	4	200.00
16/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2166	3	2	3	0.00
16/03/2022	R213 On 02-February-23			Bond Future	10.45	83.5197	84.5938	83.5197	0.00
16/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2689	2	3	2	935.00
16/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2195	2	2	2	0.00
16/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2173	2	2	2	0.00
16/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	600	0	1	0	476.00
16/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1751	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	8379	7	8	7	0.00
16/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2218	2	2	2	0.00
16/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2495	2	2	2	0.00
16/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	2972	4	3	4	476.00
16/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	659	1	1	1	935.00
16/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3292	4	3	4	0.00
16/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	2788	3	3	3	0.00
16/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	6970	8	7	8	0.00
16/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	3860	5	4	5	476.00
16/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3317	4	3	4	0.00
16/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3266	4	3	4	0.00
16/03/2022	R214 On 05-May-22			Bond Future	10.71	66.2783	67.4400	66.2783	15,322.00
16/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	5658	5	6	5	0.00
16/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	5707	5	6	5	0.00
16/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	5755	5	6	5	0.00
16/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	90	0	0	0	0.00
16/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	87	0	0	0	0.00
16/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	85	0	0	0	0.00
16/03/2022	R214 On 04-August-22			Bond Future	10.87	67.1526	68.3278	67.1526	1,337.00
16/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2488	2	2	2	0.00
16/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2520	2	3	2	0.00
16/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2552	2	3	2	0.00
16/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	1874	2	2	2	0.00
16/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	1850	2	2	2	0.00
16/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	1899	2	2	2	0.00
16/03/2022	R214 On 03-November-22			Bond Future	11.00	64.8812	66.0719	64.8812	0.00
16/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	3810	3	4	3	0.00
16/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	3843	3	4	3	0.00
16/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	3776	3	4	3	0.00
16/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	1866	2	2	2	0.00
16/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	1886	2	2	2	0.00
16/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	1905	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
16/03/2022	R214 On 02-February-23			Bond Future	11.12	66.0045	67.2129	66.0045	0.00
16/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3085	2	3	2	0.00
16/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3028	2	3	2	0.00
16/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3056	2	3	2	0.00
16/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3268	4	3	4	0.00
16/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3296	4	3	4	0.00
16/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3241	4	3	4	0.00
16/03/2022	R248 On 05-May-22			Bond Future	10.69	83.2708	84.7452	83.2708	193,575.00
16/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	7739	6	8	6	0.00
16/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	7618	6	8	6	0.00
16/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	7678	6	8	6	0.00
16/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	88	0	0	0	0.00
16/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	83	0	0	0	0.00
16/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	85	0	0	0	0.00
16/03/2022	R248 On 04-August-22			Bond Future	10.84	84.3693	85.8608	84.3693	6,528.00
16/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	3338	2	3	2	0.00
16/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	2933	2	3	2	1,700.00
16/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	217	0	0	0	0.00
16/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1268	1	1	1	0.00
16/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	3255	2	3	2	0.00
16/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	3297	2	3	2	0.00
16/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	804	0	1	0	1,700.00
16/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	4595	6	5	6	0.00
16/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2241	3	2	3	0.00
16/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2271	3	2	3	0.00
16/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	9298	11	9	11	0.00
16/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	5710	7	6	7	0.00
16/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	2520	3	3	3	0.00
16/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2212	3	2	3	0.00
16/03/2022	R248 On 03-November-22			Bond Future	10.97	81.2208	82.7319	81.2208	0.00
16/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	4670	4	5	4	0.00
16/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	4712	4	5	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
16/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	4754	4	5	4	0.00
16/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2408	3	2	3	0.00
16/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2383	3	2	3	0.00
16/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2358	3	2	3	0.00
16/03/2022	R248 On 02-February-23			Bond Future	11.09	82.6273	84.1610	82.6273	0.00
16/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	3839	3	4	3	0.00
16/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	3874	3	4	3	0.00
16/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	3910	3	4	3	0.00
16/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	3985	5	4	5	0.00
16/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4019	5	4	5	0.00
16/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4054	5	4	5	0.00