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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	2025 On 05-May-22			Bond Future	160.13	159.9406	160.1347	159.9406	5,520.00
17/03/2022	2025 On 04-August-22			Bond Future	160.73	160.5369	160.7320	160.5369	1,130.00
17/03/2022	2025 On 03-November-22			Bond Future	163.15	162.9532	163.1500	162.9532	0.00
17/03/2022	2025 On 02-February-23			Bond Future	164.26	164.0617	164.2598	164.0617	0.00
17/03/2022	2029 On 05-May-22			Bond Future	118.38	117.9921	118.3839	117.9921	2,745.00
17/03/2022	2029 On 04-August-22			Bond Future	120.02	119.6275	120.0237	119.6275	1,844.00
17/03/2022	2029 On 03-November-22			Bond Future	120.60	120.1954	120.5963	120.1954	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
17/03/2022	2029 On 02-February-23			Bond Future	122.65	122.2396	122.6464	122.2396	0.00
17/03/2022	2030 On 05-May-22			Bond Future	9.66	93.0710	9.6562	93.0710	70,210.00
17/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
17/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6682	6	6682	6	0.00
17/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2927	3	2927	3	0.00
17/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2968	3	2968	3	0.00
17/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	478	0	478	0	0.00
17/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	1092	1	1092	1	0.00
17/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	58	0	58	0	200.00
17/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	83	0	83	0	1,800.00
17/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	967	1	967	1	0.00
17/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	2	0	2	0	1,800.00
17/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	11	0	11	0	1,073.00
17/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	3008	3	3008	3	0.00
17/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	2015	2	2015	2	0.00
17/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	239	0	239	0	7,500.00
17/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	2842	3	2842	3	0.00
17/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1124	1	1124	1	5,000.00
17/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4464	5	4464	5	0.00
17/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4060	4	4060	4	0.00
17/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	264	0	264	0	0.00
17/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8089	8	8089	8	0.00
17/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1251	1	1251	1	5,000.00
17/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2041	2	2041	2	1,073.00
17/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	272	0	272	0	200.00
17/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	280	0	280	0	0.00
17/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	20	0	20	0	1,800.00
17/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	545	1	545	1	1,073.00
17/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10428	11	10428	11	0.00
17/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6263	6	6263	6	0.00
17/03/2022	2030 On 04-August-22			Bond Future	9.86	90.3322	9.8568	90.3322	25,170.00
17/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	461	0	461	0	800.00
17/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1184	1	1184	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
17/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	88	0	88	0	800.00
17/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1203	1	1203	1	0.00
17/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1223	1	1223	1	0.00
17/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5580	5	5580	5	0.00
17/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	444	0	444	0	800.00
17/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2685	3	2685	3	0.00
17/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2715	3	2715	3	0.00
17/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8103	8	8103	8	0.00
17/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2746	3	2746	3	0.00
17/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4507	5	4507	5	0.00
17/03/2022	2030 On 03-November-22			Bond Future	10.03	91.6735	10.0278	91.6735	0.00
17/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2502	2	2502	2	0.00
17/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2477	2	2477	2	0.00
17/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2527	2	2527	2	0.00
17/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2188	2	2188	2	0.00
17/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2231	2	2231	2	0.00
17/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2209	2	2209	2	0.00
17/03/2022	2030 On 02-February-23			Bond Future	10.18	89.2098	10.1817	89.2098	0.00
17/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2301	2	2301	2	0.00
17/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2147	2	2147	2	0.00
17/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	556	1	556	1	102.00
17/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2257	2	2257	2	0.00
17/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2279	2	2279	2	0.00
17/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	926	1	926	1	0.00
17/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1589	2	1589	2	0.00
17/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1857	2	1857	2	0.00
17/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7114	7	7114	7	0.00
17/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4015	4	4015	4	102.00
17/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5559	6	5559	6	0.00
17/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3090	3	3090	3	0.00
17/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3261	3	3261	3	102.00
17/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3138	3	3138	3	0.00
17/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3114	3	3114	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
17/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3623	4	3623	4	0.00
17/03/2022	2032 On 05-May-22			Bond Future	10.03	89.6032	10.0251	89.6032	141,268.00
17/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	308	0	308	0	780.00
17/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1748	2	1748	2	780.00
17/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5546	5	5546	5	0.00
17/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	2159	2	2159	2	993.00
17/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5646	5	5646	5	0.00
17/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	6349	6	6349	6	0.00
17/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	5346	5	5346	5	0.00
17/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5596	5	5596	5	0.00
17/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	83	0	83	0	0.00
17/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	96	0	96	0	993.00
17/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	85	0	85	0	0.00
17/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	53	0	53	0	780.00
17/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	660	1	660	1	0.00
17/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	81	0	81	0	0.00
17/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	867	1	867	1	0.00
17/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	2905	3	2905	3	0.00
17/03/2022	2032 On 04-August-22			Bond Future	10.21	90.8229	10.2062	90.8229	2,140.00
17/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7618	7	7618	7	0.00
17/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8937	9	8937	9	0.00
17/03/2022	2032 On 04-August-22	10.10	Call	Bond Future	1752	2	1752	2	1,300.00
17/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	2039	2	2039	2	0.00
17/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	2069	2	2069	2	0.00
17/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	2099	2	2099	2	0.00
17/03/2022	2032 On 04-August-22	9.40	Call	Bond Future	420	0	420	0	1,300.00
17/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	870	1	870	1	800.00
17/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	152	0	152	0	800.00
17/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	7397	8	7397	8	0.00
17/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	3630	4	3630	4	0.00
17/03/2022	2032 On 04-August-22	9.40	Put	Bond Future	5059	5	5059	5	0.00
17/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2073	2	2073	2	0.00
17/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2047	2	2047	2	0.00

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17/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2022	2	2022	2	0.00
17/03/2022	2032 On 04-August-22	10.10	Put	Bond Future	2345	3	2345	3	0.00
17/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	200	0	200	0	0.00
17/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	300	0	300	0	800.00
17/03/2022	2032 On 03-November-22			Bond Future	10.37	88.0180	10.3706	88.0180	0.00
17/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	3486	3	3486	3	750.00
17/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	6826	7	6826	7	0.00
17/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	10014	10	10014	10	0.00
17/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2918	3	2918	3	0.00
17/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	3133	3	3133	3	0.00
17/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3453	3	3453	3	0.00
17/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1863	2	1863	2	0.00
17/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	2121	2	2121	2	500.00
17/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	699	1	699	1	500.00
17/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	544	0	544	0	180.00
17/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1990	2	1990	2	0.00
17/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	593	1	593	1	454.00
17/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1424	1	1424	1	750.00
17/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	3908	4	3908	4	0.00
17/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	6541	7	6541	7	0.00
17/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6295	7	6295	7	0.00
17/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	5815	6	5815	6	0.00
17/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3139	3	3139	3	180.00
17/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2116	2	2116	2	180.00
17/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3289	3	3289	3	454.00
17/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	2995	3	2995	3	0.00
17/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	1905	2	1905	2	0.00
17/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2275	2	2275	2	454.00
17/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	352	0	352	0	750.00
17/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	741	1	741	1	500.00
17/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	1885	2	1885	2	0.00
17/03/2022	2032 On 02-February-23			Bond Future	10.52	89.4997	10.5167	89.4997	0.00
17/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	11275	11	11275	11	0.00

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17/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	7605	7	7605	7	0.00
17/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2669	3	2669	3	0.00
17/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	2098	2	2098	2	0.00
17/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	699	1	699	1	454.00
17/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2643	2	2643	2	0.00
17/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1578	1	1578	1	750.00
17/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	876	1	876	1	500.00
17/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	3450	3	3450	3	750.00
17/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	7017	7	7017	7	0.00
17/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2695	3	2695	3	0.00
17/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2966	3	2966	3	0.00
17/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	2241	2	2241	2	500.00
17/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	3823	4	3823	4	0.00
17/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3053	3	3053	3	454.00
17/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3313	3	3313	3	0.00
17/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	1111	1	1111	1	0.00
17/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	2646	3	2646	3	0.00
17/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	6634	7	6634	7	0.00
17/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	4800	5	4800	5	0.00
17/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3367	4	3367	4	0.00
17/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7380	8	7380	8	0.00
17/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4005	4	4005	4	454.00
17/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3340	4	3340	4	0.00
17/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	984	1	984	1	500.00
17/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	486	1	486	1	750.00
17/03/2022	2033 On 05-May-22			Bond Future	112.91	112.9514	112.9145	112.9514	2,719.00
17/03/2022	2033 On 04-August-22			Bond Future	114.48	114.5170	114.4787	114.5170	4,967.00
17/03/2022	2033 On 03-November-22			Bond Future	114.89	114.9264	114.8864	114.9264	0.00
17/03/2022	2033 On 02-February-23			Bond Future	116.84	116.8809	116.8393	116.8809	0.00
17/03/2022	2037 On 05-May-22			Bond Future	10.55	86.4617	10.5451	86.4617	85,127.00
17/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	7949	7	7949	7	0.00
17/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	7839	7	7839	7	0.00
17/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	7894	7	7894	7	0.00

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17/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	45	0	45	0	0.00
17/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	48	0	48	0	0.00
17/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	47	0	47	0	0.00
17/03/2022	2037 On 04-August-22			Bond Future	10.72	83.3826	10.7171	83.3826	52,420.00
17/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	3083	3	3083	3	0.00
17/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	4300	4	4300	4	1,050.00
17/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	752	1	752	1	50.00
17/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	5248	5	5248	5	0.00
17/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7826	7	7826	7	0.00
17/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	3045	3	3045	3	0.00
17/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	3007	3	3007	3	0.00
17/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	1912	2	1912	2	0.00
17/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	459	1	459	1	1,050.00
17/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	1862	2	1862	2	0.00
17/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	925	1	925	1	50.00
17/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	4839	5	4839	5	0.00
17/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	1887	2	1887	2	50.00
17/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1234	1	1234	1	0.00
17/03/2022	2037 On 03-November-22			Bond Future	10.86	84.6212	10.8640	84.6212	0.00
17/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	4567	4	4567	4	0.00
17/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4645	4	4645	4	0.00
17/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4606	4	4606	4	0.00
17/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	1882	2	1882	2	0.00
17/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	1903	2	1903	2	0.00
17/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	1862	2	1862	2	0.00
17/03/2022	2037 On 02-February-23			Bond Future	11.00	81.7893	10.9979	81.7893	0.00
17/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3676	3	3676	3	0.00
17/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3643	3	3643	3	0.00
17/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3611	3	3611	3	0.00
17/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	3415	4	3415	4	0.00
17/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	3386	4	3386	4	0.00
17/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	3358	4	3358	4	0.00
17/03/2022	2038 On 05-May-22			Bond Future	128.88	129.2717	128.8800	129.2717	4,184.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2022	2038 On 04-August-22			Bond Future	128.84	129.2403	128.8418	129.2403	2,669.00
17/03/2022	2038 On 03-November-22			Bond Future	130.78	131.1860	130.7805	131.1860	0.00
17/03/2022	2038 On 02-February-23			Bond Future	131.13	131.5471	131.1330	131.5471	0.00
17/03/2022	2040 On 05-May-22			Bond Future	10.67	88.7627	10.6723	88.7627	62,065.00
17/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	58	0	58	0	1,200.00
17/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	8100	8	8100	8	0.00
17/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	8159	8	8159	8	0.00
17/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	8218	8	8218	8	0.00
17/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1165	1	1165	1	1,200.00
17/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	14499	14	14499	14	0.00
17/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	1	0	1	0	1,200.00
17/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	1893	2	1893	2	0.00
17/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	54	0	54	0	0.00
17/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	53	0	53	0	0.00
17/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	56	0	56	0	0.00
17/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	6426	7	6426	7	0.00
17/03/2022	2040 On 04-August-22			Bond Future	10.84	85.4644	10.8396	85.4644	42,392.00
17/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3378	3	3378	3	0.00
17/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	9283	9	9283	9	0.00
17/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	228	0	228	0	460.00
17/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	2124	2	2124	2	460.00
17/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3337	3	3337	3	0.00
17/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3418	3	3418	3	0.00
17/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	1987	2	1987	2	0.00
17/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	420	0	420	0	460.00
17/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	8678	9	8678	9	0.00
17/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2040	2	2040	2	0.00
17/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	3094	3	3094	3	0.00
17/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2013	2	2013	2	0.00
17/03/2022	2040 On 03-November-22			Bond Future	10.98	86.7342	10.9822	86.7342	0.00
17/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4907	5	4907	5	0.00
17/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4823	5	4823	5	0.00
17/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4865	5	4865	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2095	2	2095	2	0.00
17/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2139	2	2139	2	0.00
17/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2117	2	2117	2	0.00
17/03/2022	2040 On 02-February-23			Bond Future	11.11	83.6876	11.1127	83.6876	0.00
17/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3689	3	3689	3	0.00
17/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3723	3	3723	3	0.00
17/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3758	4	3758	4	0.00
17/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	3709	4	3709	4	0.00
17/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	3741	4	3741	4	0.00
17/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	3773	4	3773	4	0.00
17/03/2022	2044 On 05-May-22			Bond Future	10.70	85.5978	10.7024	85.5978	69,929.00
17/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	8218	8	8218	8	0.00
17/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	8099	8	8099	8	0.00
17/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	8158	8	8158	8	0.00
17/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	60	0	60	0	0.00
17/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	61	0	61	0	0.00
17/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	58	0	58	0	0.00
17/03/2022	2044 On 04-August-22			Bond Future	10.86	82.3817	10.8606	82.3817	22,586.00
17/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3607	3	3607	3	0.00
17/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	3522	3	3522	3	0.00
17/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3565	3	3565	3	0.00
17/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	1970	2	1970	2	0.00
17/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	1996	2	1996	2	0.00
17/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	1944	2	1944	2	0.00
17/03/2022	2044 On 03-November-22			Bond Future	11.00	83.6057	10.9952	83.6057	0.00
17/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4858	5	4858	5	0.00
17/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	4900	5	4900	5	0.00
17/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	4943	5	4943	5	0.00
17/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2155	2	2155	2	0.00
17/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2177	2	2177	2	0.00
17/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2200	2	2200	2	0.00
17/03/2022	2044 On 02-February-23			Bond Future	11.12	80.6316	11.1180	80.6316	0.00
17/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	3949	4	3949	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
17/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	3913	4	3913	4	0.00
17/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	3877	4	3877	4	0.00
17/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	3728	4	3728	4	0.00
17/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	3696	4	3696	4	0.00
17/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	3665	4	3665	4	0.00
17/03/2022	2046 On 05-May-22			Bond Future	117.56	116.9430	117.5567	116.9430	14,104.00
17/03/2022	2046 On 04-August-22			Bond Future	119.19	118.5639	119.1850	118.5639	2,969.00
17/03/2022	2046 On 03-November-22			Bond Future	119.04	118.4122	119.0414	118.4122	0.00
17/03/2022	2046 On 02-February-23			Bond Future	121.07	120.4272	121.0661	120.4272	0.00
17/03/2022	2050 On 05-May-22			Bond Future	121.13	120.7703	121.1284	120.7703	8,672.00
17/03/2022	2050 On 04-August-22			Bond Future	120.78	120.4191	120.7808	120.4191	1,410.00
17/03/2022	2050 On 03-November-22			Bond Future	122.60	122.2320	122.5982	122.2320	0.00
17/03/2022	2050 On 02-February-23			Bond Future	122.60	122.2325	122.6032	122.2325	0.00
17/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	AL37 On 05-May-22			Index Future	814.26	815.3710	814.2580	815.3710	0.00
17/03/2022	AL37 On 04-August-22			Index Future	825.23	826.3610	825.2260	826.3610	0.00
17/03/2022	AL37 On 03-November-22			Index Future	837.56	838.7200	837.5620	838.7200	0.00
17/03/2022	AL37 On 02-February-23			Index Future	851.60	852.7840	851.6000	852.7840	0.00
17/03/2022	AL7T On 05-May-22			Index Future	942.53	939.8100	942.5280	939.8100	0.00
17/03/2022	AL7T On 04-August-22			Index Future	955.22	952.4770	955.2240	952.4770	0.00
17/03/2022	AL7T On 03-November-22			Index Future	969.50	966.7220	969.5030	966.7220	0.00
17/03/2022	AL7T On 02-February-23			Index Future	985.75	982.9330	985.7530	982.9330	0.00
17/03/2022	ALBI On 05-May-22			Index Future	840.37	837.1890	840.3650	837.1890	129.00
17/03/2022	ALBI On 04-August-22			Index Future	851.68	848.4730	851.6840	848.4730	90.00
17/03/2022	ALBI On 03-November-22			Index Future	864.42	861.1620	864.4150	861.1620	0.00
17/03/2022	ALBI On 02-February-23			Index Future	878.90	875.6030	878.9040	875.6030	0.00
17/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C030 On 31-January-30			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
17/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2022	ES33 On 05-May-22			Bond Future	11.32	76.5074	11.3193	76.5074	87.00
17/03/2022	ES33 On 04-August-22			Bond Future	11.53	77.5678	11.5307	77.5678	263.00
17/03/2022	ES33 On 03-November-22			Bond Future	11.73	74.9531	11.7286	74.9531	0.00
17/03/2022	ES33 On 02-February-23			Bond Future	11.92	76.2319	11.9151	76.2319	0.00
17/03/2022	ES42 On 05-May-22			Bond Future	11.73	75.1660	11.7334	75.1660	1,190.00
17/03/2022	ES42 On 04-August-22			Bond Future	11.93	76.2092	11.9254	76.2092	3,579.00
17/03/2022	ES42 On 03-November-22			Bond Future	12.11	73.0973	12.1059	73.0973	0.00
17/03/2022	ES42 On 02-February-23			Bond Future	12.27	74.3480	12.2701	74.3480	0.00
17/03/2022	GOVI On 05-May-22			GOVI	828.88	825.7360	828.8800	825.7360	989.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	406500	38	406500	38	0.00
17/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	406400	37	406400	37	0.00
17/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	406300	37	406300	37	0.00
17/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 04-August-22			GOVI	840.05	836.8660	840.0450	836.8660	0.00
17/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	207850	18	207850	18	0.00
17/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	207750	18	207750	18	0.00
17/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	207650	18	207650	18	0.00
17/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 03-November-22			GOVI	852.60	849.3820	852.6020	849.3820	0.00
17/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	321720	29	321720	29	0.00
17/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	321920	29	321920	29	0.00
17/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	321820	29	321820	29	0.00
17/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 02-February-23			GOVI	866.89	863.6250	866.8920	863.6250	0.00
17/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	160520	13	160520	13	0.00
17/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	160720	13	160720	13	0.00
17/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	160620	13	160620	13	0.00
17/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
17/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
17/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2022	IGOV On 05-May-22			Index Future	315.43	315.0190	315.4250	315.0190	499.00
17/03/2022	IGOV On 04-August-22			Index Future	319.75	319.3430	319.7520	319.3430	0.00
17/03/2022	IGOV On 03-November-22			Index Future	324.61	324.1950	324.6080	324.1950	0.00
17/03/2022	IGOV On 02-February-23			Index Future	330.12	329.7060	330.1230	329.7060	0.00
17/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
17/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.63	95.3750	4.6250	95.3750	0.00
17/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.70	95.3100	4.7000	95.3100	0.00
17/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.12	94.9050	5.1150	94.9050	0.00
17/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.19	94.8300	5.1900	94.8300	0.00
17/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.58	94.4400	5.5800	94.4400	0.00
17/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.65	94.3700	5.6450	94.3700	0.00
17/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.30	93.7250	6.3000	93.7250	68.00
17/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.57	93.4600	6.5700	93.4600	0.00
17/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.76	93.2500	6.7600	93.2500	0.00
17/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.87	93.1450	6.8700	93.1450	75.00
17/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.99	93.0350	6.9850	93.0350	72.00
17/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.19	92.8000	7.1850	92.8000	0.00
17/03/2022	R023 On 05-May-22			Bond Future	5.53	103.1912	5.5303	103.1912	14,778.00
17/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	623	1	623	1	0.00
17/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	630	1	630	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
17/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	638	1	638	1	0.00
17/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	23	0	23	0	0.00
17/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	24	0	24	0	0.00
17/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	24	0	24	0	0.00
17/03/2022	R023 On 04-August-22			Bond Future	5.60	104.5716	5.5985	104.5716	2,384.00
17/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	351	0	351	0	0.00
17/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	356	0	356	0	0.00
17/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	360	0	360	0	0.00
17/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	113	0	113	0	0.00
17/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	114	0	114	0	0.00
17/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	115	0	115	0	0.00
17/03/2022	R023 On 03-November-22			Bond Future	5.13	102.2455	5.1321	102.2455	0.00
17/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	388	0	388	0	0.00
17/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	382	0	382	0	0.00
17/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	385	0	385	0	0.00
17/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	38	0	38	0	0.00
17/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	38	0	38	0	0.00
17/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	37	0	37	0	0.00
17/03/2022	R035 On 05-May-22			Bond Future	10.37	90.4970	10.3677	90.4970	73,343.00
17/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	3308	3	3308	3	0.00
17/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	7823	7	7823	7	0.00
17/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	13142	12	13142	12	0.00
17/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2826	2	2826	2	0.00
17/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	7712	7	7712	7	0.00
17/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	7768	7	7768	7	0.00
17/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	40	0	40	0	0.00
17/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	41	0	41	0	0.00
17/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	585	1	585	1	0.00
17/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	1	0	1	0	0.00
17/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	39	0	39	0	0.00
17/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	445	1	445	1	0.00
17/03/2022	R035 On 04-August-22			Bond Future	10.55	91.6889	10.5458	91.6889	49,855.00
17/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	3055	3	3055	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
17/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2318	2	2318	2	400.00
17/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4663	4	4663	4	0.00
17/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	9772	9	9772	9	0.00
17/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2692	2	2692	2	0.00
17/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2980	3	2980	3	0.00
17/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	3017	3	3017	3	0.00
17/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	288	0	288	0	400.00
17/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	608	0	608	0	100.00
17/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	5222	6	5222	6	0.00
17/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	2418	3	2418	3	0.00
17/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	7036	8	7036	8	0.00
17/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	1867	2	1867	2	0.00
17/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	1892	2	1892	2	0.00
17/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2101	2	2101	2	100.00
17/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1086	1	1086	1	100.00
17/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	268	0	268	0	400.00
17/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	1842	2	1842	2	0.00
17/03/2022	R035 On 03-November-22			Bond Future	10.70	88.5840	10.6993	88.5840	0.00
17/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4531	4	4531	4	0.00
17/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4492	4	4492	4	0.00
17/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	827	1	827	1	582.00
17/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1776	2	1776	2	1,000.00
17/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4570	4	4570	4	0.00
17/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	11494	11	11494	11	0.00
17/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	4186	4	4186	4	1,000.00
17/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2543	2	2543	2	0.00
17/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3962	4	3962	4	0.00
17/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2198	3	2198	3	582.00
17/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	3344	4	3344	4	582.00
17/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	413	0	413	0	1,000.00
17/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	1856	2	1856	2	0.00
17/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	4285	5	4285	5	0.00
17/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	6487	7	6487	7	0.00

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17/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	1896	2	1896	2	0.00
17/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	1875	2	1875	2	0.00
17/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	2064	2	2064	2	0.00
17/03/2022	R035 On 02-February-23			Bond Future	10.84	90.1133	10.8363	90.1133	0.00
17/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	4097	4	4097	4	1,000.00
17/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	1883	2	1883	2	1,000.00
17/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	4131	4	4131	4	0.00
17/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	13290	13	13290	13	0.00
17/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3464	3	3464	3	0.00
17/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3496	3	3496	3	0.00
17/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3528	3	3528	3	0.00
17/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2846	3	2846	3	0.00
17/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	1007	1	1007	1	582.00
17/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	7510	8	7510	8	0.00
17/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	5199	6	5199	6	0.00
17/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	3917	4	3917	4	582.00
17/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	3266	4	3266	4	0.00
17/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	471	1	471	1	1,000.00
17/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	3293	4	3293	4	0.00
17/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	3321	4	3321	4	0.00
17/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	2799	3	2799	3	582.00
17/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	2824	3	2824	3	0.00
17/03/2022	R186 On 05-May-22			Bond Future	8.35	112.2843	8.3465	112.2843	71,209.00
17/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	2	0	2	0	3,600.00
17/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1608	2	1608	2	0.00
17/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2521	3	2521	3	0.00
17/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	832	1	832	1	0.00
17/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	911	1	911	1	454.00
17/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	248	0	248	0	435.00
17/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	813	1	813	1	0.00
17/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	24	0	24	0	435.00
17/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	54	0	54	0	3,600.00
17/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	3339	3	3339	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
17/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	543	1	543	1	454.00
17/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	851	1	851	1	0.00
17/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	956	1	956	1	0.00
17/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1364	1	1364	1	0.00
17/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	103	0	103	0	454.00
17/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	3551	3	3551	3	0.00
17/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4349	4	4349	4	0.00
17/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	997	1	997	1	0.00
17/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	2114	2	2114	2	0.00
17/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	897	1	897	1	0.00
17/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	977	1	977	1	0.00
17/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	204	0	204	0	454.00
17/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	455	0	455	0	4,035.00
17/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	6641	6	6641	6	0.00
17/03/2022	R186 On 04-August-22			Bond Future	8.56	108.5252	8.5565	108.5252	8.00
17/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	841	1	841	1	0.00
17/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	828	1	828	1	0.00
17/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	94	0	94	0	3,600.00
17/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	855	1	855	1	0.00
17/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4787	5	4787	5	0.00
17/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	617	1	617	1	3,600.00
17/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	337	0	337	0	3,600.00
17/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2387	2	2387	2	0.00
17/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6270	6	6270	6	0.00
17/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2875	3	2875	3	0.00
17/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2436	2	2436	2	0.00
17/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2411	2	2411	2	0.00
17/03/2022	R186 On 03-November-22			Bond Future	8.74	110.1355	8.7399	110.1355	0.00
17/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1530	2	1530	2	0.00
17/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1496	2	1496	2	0.00
17/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1513	2	1513	2	0.00
17/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2221	2	2221	2	0.00
17/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2239	2	2239	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
17/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2202	2	2202	2	0.00
17/03/2022	R186 On 02-February-23			Bond Future	8.89	106.6942	8.8920	106.6942	0.00
17/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1299	1	1299	1	0.00
17/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1272	1	1272	1	0.00
17/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1285	1	1285	1	0.00
17/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3171	3	3171	3	0.00
17/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3192	3	3192	3	0.00
17/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	3151	3	3151	3	0.00
17/03/2022	R197 On 05-May-22			Bond Future	330.14	329.8139	330.1354	329.8139	752.00
17/03/2022	R197 On 04-August-22			Bond Future	326.29	325.9684	326.2906	325.9684	0.00
17/03/2022	R197 On 03-November-22			Bond Future	331.20	330.8762	331.2009	330.8762	0.00
17/03/2022	R197 On 02-February-23			Bond Future	328.19	327.8700	328.1944	327.8700	0.00
17/03/2022	R202 On 05-May-22			Bond Future	249.14	249.3609	249.1413	249.3609	6,375.00
17/03/2022	R202 On 04-August-22			Bond Future	248.12	248.3465	248.1211	248.3465	91.00
17/03/2022	R202 On 03-November-22			Bond Future	251.85	252.0847	251.8541	252.0847	0.00
17/03/2022	R202 On 02-February-23			Bond Future	251.55	251.7850	251.5468	251.7850	0.00
17/03/2022	R209 On 05-May-22			Bond Future	10.34	70.2814	10.3394	70.2814	20,734.00
17/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	6008	5	6008	5	0.00
17/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	8633	8	8633	8	0.00
17/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	47	0	47	0	2,975.00
17/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	170	0	170	0	8,525.00
17/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5960	5	5960	5	0.00
17/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	996	1	996	1	0.00
17/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2738	2	2738	2	0.00
17/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5911	5	5911	5	0.00
17/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	69	0	69	0	0.00
17/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	453	1	453	1	1,050.00
17/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	1508	2	1508	2	11,000.00
17/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	67	0	67	0	0.00
17/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	3641	4	3641	4	0.00
17/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5063	6	5063	6	0.00
17/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	10	0	10	0	12,050.00
17/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	65	0	65	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
17/03/2022	R209 On 04-August-22			Bond Future	10.49	71.2381	10.4915	71.2381	1,550.00
17/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2354	2	2354	2	0.00
17/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2292	2	2292	2	0.00
17/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2323	2	2323	2	0.00
17/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	1832	2	1832	2	0.00
17/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	1857	2	1857	2	0.00
17/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	1808	2	1808	2	0.00
17/03/2022	R209 On 03-November-22			Bond Future	10.63	69.1492	10.6287	69.1492	2,750.00
17/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5547	5	5547	5	0.00
17/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3726	3	3726	3	0.00
17/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3759	3	3759	3	0.00
17/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3793	3	3793	3	0.00
17/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	1053	1	1053	1	0.00
17/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2204	2	2204	2	0.00
17/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	460	0	460	0	0.00
17/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3827	3	3827	3	0.00
17/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	283	0	283	0	6,000.00
17/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	8418	9	8418	9	0.00
17/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	1683	2	1683	2	0.00
17/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7025	8	7025	8	0.00
17/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	2912	3	2912	3	0.00
17/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	4608	5	4608	5	6,000.00
17/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	1702	2	1702	2	0.00
17/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	1720	2	1720	2	0.00
17/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	1739	2	1739	2	6,000.00
17/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1010	1	1010	1	0.00
17/03/2022	R209 On 02-February-23			Bond Future	10.75	70.3131	10.7502	70.3131	0.00
17/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	3152	3	3152	3	0.00
17/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	3124	3	3124	3	0.00
17/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	3096	3	3096	3	0.00
17/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	2886	3	2886	3	0.00
17/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	2936	3	2936	3	0.00
17/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	2911	3	2911	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
17/03/2022	R210 On 05-May-22			Bond Future	220.07	219.3743	220.0706	219.3743	1,039.00
17/03/2022	R210 On 04-August-22			Bond Future	223.12	222.4150	223.1190	222.4150	266.00
17/03/2022	R210 On 03-November-22			Bond Future	223.54	222.8270	223.5391	222.8270	0.00
17/03/2022	R210 On 02-February-23			Bond Future	227.34	226.6176	227.3402	226.6176	0.00
17/03/2022	R213 On 05-May-22			Bond Future	9.90	84.3018	9.9043	84.3018	25,076.00
17/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3836	4	3836	4	0.00
17/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3880	4	3880	4	0.00
17/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3792	4	3792	4	0.00
17/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	156	0	156	0	0.00
17/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	161	0	161	0	0.00
17/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	165	0	165	0	0.00
17/03/2022	R213 On 04-August-22			Bond Future	10.09	85.4138	10.0940	85.4138	0.00
17/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1440	1	1440	1	0.00
17/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1396	1	1396	1	0.00
17/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1418	1	1418	1	0.00
17/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2415	3	2415	3	0.00
17/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2472	3	2472	3	0.00
17/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2444	3	2444	3	0.00
17/03/2022	R213 On 03-November-22			Bond Future	10.26	83.1607	10.2576	83.1607	0.00
17/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2747	3	2747	3	0.00
17/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1715	2	1715	2	0.00
17/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2202	2	2202	2	0.00
17/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1425	1	1425	1	0.00
17/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	480	0	480	0	200.00
17/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2693	3	2693	3	0.00
17/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2720	3	2720	3	0.00
17/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	529	0	529	0	476.00
17/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2666	3	2666	3	0.00
17/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2123	2	2123	2	200.00
17/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	5923	6	5923	6	0.00
17/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2081	2	2081	2	0.00
17/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2102	2	2102	2	0.00
17/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6190	6	6190	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
17/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3483	4	3483	4	476.00
17/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2531	3	2531	3	476.00
17/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3075	3	3075	3	200.00
17/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2060	2	2060	2	0.00
17/03/2022	R213 On 02-February-23			Bond Future	10.40	84.5938	10.4025	84.5938	0.00
17/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2803	3	2803	3	935.00
17/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2296	2	2296	2	0.00
17/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2273	2	2273	2	0.00
17/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	639	1	639	1	476.00
17/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1838	2	1838	2	0.00
17/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	8572	8	8572	8	0.00
17/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2319	2	2319	2	0.00
17/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2604	2	2604	2	0.00
17/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	2852	3	2852	3	476.00
17/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	623	1	623	1	935.00
17/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3163	3	3163	3	0.00
17/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	2674	3	2674	3	0.00
17/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	6780	7	6780	7	0.00
17/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	3718	4	3718	4	476.00
17/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3188	3	3188	3	0.00
17/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3138	3	3138	3	0.00
17/03/2022	R214 On 05-May-22			Bond Future	10.64	67.4400	10.6386	67.4400	15,322.00
17/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	6064	6	6064	6	0.00
17/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	6113	6	6113	6	0.00
17/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	6162	6	6162	6	0.00
17/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	65	0	65	0	0.00
17/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	63	0	63	0	0.00
17/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	61	0	61	0	0.00
17/03/2022	R214 On 04-August-22			Bond Future	10.79	68.3278	10.7907	68.3278	1,337.00
17/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2730	2	2730	2	0.00
17/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2764	3	2764	3	0.00
17/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2798	3	2798	3	0.00
17/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	1683	2	1683	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
17/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	1661	2	1661	2	0.00
17/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	1706	2	1706	2	0.00
17/03/2022	R214 On 03-November-22			Bond Future	10.92	66.0719	10.9212	66.0719	0.00
17/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	4087	4	4087	4	0.00
17/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	4123	4	4123	4	0.00
17/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	4052	4	4052	4	0.00
17/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	1704	2	1704	2	0.00
17/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	1722	2	1722	2	0.00
17/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	1741	2	1741	2	0.00
17/03/2022	R214 On 02-February-23			Bond Future	11.04	67.2129	11.0375	67.2129	0.00
17/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3316	3	3316	3	0.00
17/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3257	3	3257	3	0.00
17/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3287	3	3287	3	0.00
17/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3050	3	3050	3	0.00
17/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3076	3	3076	3	0.00
17/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3024	3	3024	3	0.00
17/03/2022	R248 On 05-May-22			Bond Future	10.63	84.7452	10.6326	84.7452	193,475.00
17/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	8151	8	8151	8	0.00
17/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	8029	8	8029	8	0.00
17/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	8090	8	8090	8	0.00
17/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	66	0	66	0	0.00
17/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	63	0	63	0	0.00
17/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	65	0	65	0	0.00
17/03/2022	R248 On 04-August-22			Bond Future	10.78	85.8608	10.7829	85.8608	6,528.00
17/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	3588	3	3588	3	0.00
17/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	3165	3	3165	3	1,700.00
17/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1404	1	1404	1	0.00
17/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	252	0	252	0	0.00
17/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	3502	3	3502	3	0.00
17/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	3545	3	3545	3	0.00
17/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	903	1	903	1	1,700.00
17/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	4294	5	4294	5	0.00
17/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2052	2	2052	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
17/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2080	2	2080	2	0.00
17/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	8895	9	8895	9	0.00
17/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	5371	6	5371	6	0.00
17/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	2315	3	2315	3	0.00
17/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2024	2	2024	2	0.00
17/03/2022	R248 On 03-November-22			Bond Future	10.91	82.7319	10.9118	82.7319	0.00
17/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	4944	5	4944	5	0.00
17/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	4987	5	4987	5	0.00
17/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	5031	5	5031	5	0.00
17/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2239	2	2239	2	0.00
17/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2215	2	2215	2	0.00
17/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2191	2	2191	2	0.00
17/03/2022	R248 On 02-February-23			Bond Future	11.03	84.1610	11.0266	84.1610	0.00
17/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	4068	4	4068	4	0.00
17/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	4105	4	4105	4	0.00
17/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	4142	4	4142	4	0.00
17/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	3768	4	3768	4	0.00
17/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	3800	4	3800	4	0.00
17/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	3834	4	3834	4	0.00