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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
18/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	2025 On 05-May-22			Bond Future	160.04	160.1347	160.0420	160.1347	5,520.00
18/03/2022	2025 On 04-August-22			Bond Future	160.64	160.7320	160.6366	160.7320	1,130.00
18/03/2022	2025 On 03-November-22			Bond Future	163.05	163.1500	163.0520	163.1500	0.00
18/03/2022	2025 On 02-February-23			Bond Future	164.16	164.2598	164.1584	164.2598	0.00
18/03/2022	2029 On 05-May-22			Bond Future	117.82	118.3839	117.8250	118.3839	2,745.00
18/03/2022	2029 On 04-August-22			Bond Future	119.46	120.0237	119.4560	120.0237	1,844.00
18/03/2022	2029 On 03-November-22			Bond Future	120.02	120.5963	120.0193	120.5963	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
18/03/2022	2029 On 02-February-23			Bond Future	122.06	122.6464	122.0586	122.6464	0.00
18/03/2022	2030 On 05-May-22			Bond Future	9.77	93.2897	9.7717	93.2897	70,566.00
18/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
18/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6111	7	6111	7	0.00
18/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2455	3	2455	3	0.00
18/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2492	3	2492	3	0.00
18/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	323	0	323	0	0.00
18/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	814	1	814	1	0.00
18/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	32	0	32	0	200.00
18/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	46	0	46	0	1,800.00
18/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	710	1	710	1	0.00
18/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	1	0	1	0	1,800.00
18/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	5	0	5	0	1,073.00
18/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	2531	3	2531	3	0.00
18/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1616	2	1616	2	0.00
18/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	149	0	149	0	7,500.00
18/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	3334	3	3334	3	0.00
18/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1427	1	1427	1	5,000.00
18/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	5018	4	5018	4	0.00
18/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4605	4	4605	4	0.00
18/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	368	0	368	0	0.00
18/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8669	8	8669	8	0.00
18/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1575	1	1575	1	5,000.00
18/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2468	2	2468	2	1,073.00
18/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	378	0	378	0	200.00
18/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	389	0	389	0	0.00
18/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	31	0	31	0	1,800.00
18/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	728	1	728	1	1,073.00
18/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	11010	10	11010	10	0.00
18/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6838	6	6838	6	0.00
18/03/2022	2030 On 04-August-22			Bond Future	9.98	90.5530	9.9783	90.5530	25,170.00
18/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	354	0	354	0	800.00
18/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	968	1	968	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
18/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	62	0	62	0	800.00
18/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	986	1	986	1	0.00
18/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1003	1	1003	1	0.00
18/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5084	6	5084	6	0.00
18/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	538	0	538	0	800.00
18/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	3055	3	3055	3	0.00
18/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	3088	3	3088	3	0.00
18/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8667	8	8667	8	0.00
18/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	3120	3	3120	3	0.00
18/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4990	5	4990	5	0.00
18/03/2022	2030 On 03-November-22			Bond Future	10.16	91.8969	10.1553	91.8969	0.00
18/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2190	3	2190	3	0.00
18/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2166	2	2166	2	0.00
18/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2213	3	2213	3	0.00
18/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2473	2	2473	2	0.00
18/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2520	2	2520	2	0.00
18/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2496	2	2496	2	0.00
18/03/2022	2030 On 02-February-23			Bond Future	10.32	89.4361	10.3158	89.4361	0.00
18/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2023	2	2023	2	0.00
18/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	1881	2	1881	2	0.00
18/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	458	1	458	1	102.00
18/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	1981	2	1981	2	0.00
18/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2002	2	2002	2	0.00
18/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	779	1	779	1	0.00
18/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1371	2	1371	2	0.00
18/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1614	2	1614	2	0.00
18/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7626	7	7626	7	0.00
18/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4406	4	4406	4	102.00
18/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	6022	6	6022	6	0.00
18/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3422	3	3422	3	0.00
18/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3604	3	3604	3	102.00
18/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3473	3	3473	3	0.00
18/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3448	3	3448	3	0.00

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18/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3991	4	3991	4	0.00
18/03/2022	2032 On 05-May-22			Bond Future	10.15	89.9072	10.1506	89.9072	141,216.00
18/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	185	0	185	0	780.00
18/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1326	2	1326	2	780.00
18/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	4874	6	4874	6	0.00
18/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	1684	2	1684	2	993.00
18/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	4972	6	4972	6	0.00
18/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	5662	6	5662	6	0.00
18/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	4679	5	4679	5	0.00
18/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	4923	6	4923	6	0.00
18/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	125	0	125	0	0.00
18/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	144	0	144	0	993.00
18/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	128	0	128	0	0.00
18/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	81	0	81	0	780.00
18/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	900	1	900	1	0.00
18/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	121	0	121	0	0.00
18/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1160	1	1160	1	0.00
18/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	3497	3	3497	3	0.00
18/03/2022	2032 On 04-August-22			Bond Future	10.34	91.1302	10.3374	91.1302	2,140.00
18/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	6969	8	6969	8	0.00
18/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8264	9	8264	9	0.00
18/03/2022	2032 On 04-August-22	10.10	Call	Bond Future	1428	2	1428	2	1,300.00
18/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1683	2	1683	2	0.00
18/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1710	2	1710	2	0.00
18/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	1736	2	1736	2	0.00
18/03/2022	2032 On 04-August-22	9.40	Call	Bond Future	306	0	306	0	1,300.00
18/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	669	1	669	1	800.00
18/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	104	0	104	0	800.00
18/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	8075	7	8075	7	0.00
18/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	4155	4	4155	4	0.00
18/03/2022	2032 On 04-August-22	9.40	Put	Bond Future	5670	5	5670	5	0.00
18/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2443	2	2443	2	0.00
18/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2414	2	2414	2	0.00

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18/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2385	2	2385	2	0.00
18/03/2022	2032 On 04-August-22	10.10	Put	Bond Future	2747	2	2747	2	0.00
18/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	253	0	253	0	0.00
18/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	377	0	377	0	800.00
18/03/2022	2032 On 03-November-22			Bond Future	10.51	88.3292	10.5075	88.3292	0.00
18/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	3046	3	3046	3	750.00
18/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	6228	7	6228	7	0.00
18/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	9347	10	9347	10	0.00
18/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2521	3	2521	3	0.00
18/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	2719	3	2719	3	0.00
18/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3016	3	3016	3	0.00
18/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	552	1	552	1	500.00
18/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	424	1	424	1	180.00
18/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1563	2	1563	2	0.00
18/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	1794	2	1794	2	500.00
18/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1676	2	1676	2	0.00
18/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	464	1	464	1	454.00
18/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1173	1	1173	1	750.00
18/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	4393	4	4393	4	0.00
18/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	7158	7	7158	7	0.00
18/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6903	6	6903	6	0.00
18/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	6405	6	6405	6	0.00
18/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3562	3	3562	3	180.00
18/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2439	2	2439	2	180.00
18/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3725	3	3725	3	454.00
18/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	3405	3	3405	3	0.00
18/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2204	2	2204	2	0.00
18/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2614	2	2614	2	454.00
18/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	422	0	422	0	750.00
18/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	880	1	880	1	500.00
18/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	2182	2	2182	2	0.00
18/03/2022	2032 On 02-February-23			Bond Future	10.66	89.8155	10.6597	89.8155	0.00
18/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	10605	11	10605	11	0.00

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18/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	7009	8	7009	8	0.00
18/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	566	1	566	1	454.00
18/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2319	3	2319	3	0.00
18/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	1798	2	1798	2	0.00
18/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2295	3	2295	3	0.00
18/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1330	2	1330	2	750.00
18/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	717	1	717	1	500.00
18/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	3040	3	3040	3	750.00
18/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	6437	7	6437	7	0.00
18/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2343	3	2343	3	0.00
18/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2592	3	2592	3	0.00
18/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	1927	2	1927	2	500.00
18/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	4260	4	4260	4	0.00
18/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3430	3	3430	3	454.00
18/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3711	3	3711	3	0.00
18/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	1282	1	1282	1	0.00
18/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	2987	3	2987	3	0.00
18/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	7224	7	7224	7	0.00
18/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	5303	5	5303	5	0.00
18/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3769	3	3769	3	0.00
18/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4455	4	4455	4	454.00
18/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3740	3	3740	3	0.00
18/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7997	7	7997	7	0.00
18/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	1137	1	1137	1	500.00
18/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	566	0	566	0	750.00
18/03/2022	2033 On 05-May-22			Bond Future	112.50	112.9145	112.4990	112.9145	2,719.00
18/03/2022	2033 On 04-August-22			Bond Future	114.06	114.4787	114.0563	114.4787	4,967.00
18/03/2022	2033 On 03-November-22			Bond Future	114.46	114.8864	114.4569	114.8864	0.00
18/03/2022	2033 On 02-February-23			Bond Future	116.40	116.8393	116.4015	116.8393	0.00
18/03/2022	2037 On 05-May-22			Bond Future	10.69	87.1736	10.6859	87.1736	85,127.00
18/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	7060	8	7060	8	0.00
18/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	6951	8	6951	8	0.00
18/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	7006	8	7006	8	0.00

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18/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	72	0	72	0	0.00
18/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	77	0	77	0	0.00
18/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	75	0	75	0	0.00
18/03/2022	2037 On 04-August-22			Bond Future	10.86	84.1034	10.8637	84.1034	52,420.00
18/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	2550	3	2550	3	0.00
18/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	3663	4	3663	4	1,050.00
18/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	4550	5	4550	5	0.00
18/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	546	1	546	1	50.00
18/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7022	8	7022	8	0.00
18/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	2516	3	2516	3	0.00
18/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2482	3	2482	3	0.00
18/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2317	2	2317	2	0.00
18/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	584	0	584	0	1,050.00
18/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2259	2	2259	2	0.00
18/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	5562	5	5562	5	0.00
18/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2288	2	2288	2	50.00
18/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1157	1	1157	1	50.00
18/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1526	1	1526	1	0.00
18/03/2022	2037 On 03-November-22			Bond Future	11.02	85.3521	11.0161	85.3521	0.00
18/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	3965	5	3965	5	0.00
18/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4039	5	4039	5	0.00
18/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4002	5	4002	5	0.00
18/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2222	2	2222	2	0.00
18/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2245	2	2245	2	0.00
18/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2200	2	2200	2	0.00
18/03/2022	2037 On 02-February-23			Bond Future	11.16	82.5317	11.1560	82.5317	0.00
18/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3177	4	3177	4	0.00
18/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3147	4	3147	4	0.00
18/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3117	4	3117	4	0.00
18/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	3882	3	3882	3	0.00
18/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	3850	3	3850	3	0.00
18/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	3819	3	3819	3	0.00
18/03/2022	2038 On 05-May-22			Bond Future	128.49	128.8800	128.4899	128.8800	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
18/03/2022	2038 On 04-August-22			Bond Future	128.45	128.8418	128.4451	128.8418	2,669.00
18/03/2022	2038 On 03-November-22			Bond Future	130.38	130.7805	130.3770	130.7805	0.00
18/03/2022	2038 On 02-February-23			Bond Future	130.72	131.1330	130.7209	131.1330	0.00
18/03/2022	2040 On 05-May-22			Bond Future	10.81	89.2434	10.8132	89.2434	62,123.00
18/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	26	0	26	0	1,200.00
18/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	7205	8	7205	8	0.00
18/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	7147	8	7147	8	0.00
18/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	13513	14	13513	14	0.00
18/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	7263	8	7263	8	0.00
18/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	775	1	775	1	1,200.00
18/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	2491	2	2491	2	0.00
18/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	87	0	87	0	0.00
18/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	85	0	85	0	0.00
18/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	2	0	2	0	1,200.00
18/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	90	0	90	0	0.00
18/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	7381	6	7381	6	0.00
18/03/2022	2040 On 04-August-22			Bond Future	10.99	85.9510	10.9862	85.9510	42,392.00
18/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	2800	3	2800	3	0.00
18/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	2763	3	2763	3	0.00
18/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	8396	9	8396	9	0.00
18/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	150	0	150	0	460.00
18/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	1690	2	1690	2	460.00
18/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	2837	3	2837	3	0.00
18/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2407	2	2407	2	0.00
18/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	534	0	534	0	460.00
18/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	9602	9	9602	9	0.00
18/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	3662	3	3662	3	0.00
18/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2468	2	2468	2	0.00
18/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2437	2	2437	2	0.00
18/03/2022	2040 On 03-November-22			Bond Future	11.13	87.2273	11.1343	87.2273	0.00
18/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4261	5	4261	5	0.00
18/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4183	5	4183	5	0.00
18/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4222	5	4222	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
18/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2466	2	2466	2	0.00
18/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2516	2	2516	2	0.00
18/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2491	2	2491	2	0.00
18/03/2022	2040 On 02-February-23			Bond Future	11.27	84.1882	11.2706	84.1882	0.00
18/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3169	4	3169	4	0.00
18/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3201	4	3201	4	0.00
18/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3233	4	3233	4	0.00
18/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	4219	4	4219	4	0.00
18/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	4253	4	4253	4	0.00
18/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4288	4	4288	4	0.00
18/03/2022	2044 On 05-May-22			Bond Future	10.83	86.0156	10.8332	86.0156	69,647.00
18/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	7312	8	7312	8	0.00
18/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	7195	8	7195	8	0.00
18/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	7254	8	7254	8	0.00
18/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	93	0	93	0	0.00
18/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	95	0	95	0	0.00
18/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	90	0	90	0	0.00
18/03/2022	2044 On 04-August-22			Bond Future	11.00	82.8045	10.9965	82.8045	22,586.00
18/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3040	4	3040	4	0.00
18/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	2963	4	2963	4	0.00
18/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3001	4	3001	4	0.00
18/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2358	2	2358	2	0.00
18/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2388	2	2388	2	0.00
18/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2328	2	2328	2	0.00
18/03/2022	2044 On 03-November-22			Bond Future	11.14	84.0341	11.1362	84.0341	0.00
18/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4251	5	4251	5	0.00
18/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	4290	5	4290	5	0.00
18/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	4330	5	4330	5	0.00
18/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2507	2	2507	2	0.00
18/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2533	2	2533	2	0.00
18/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2559	2	2559	2	0.00
18/03/2022	2044 On 02-February-23			Bond Future	11.26	81.0665	11.2643	81.0665	0.00
18/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	3437	4	3437	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
18/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	3371	4	3371	4	0.00
18/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	3404	4	3404	4	0.00
18/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	4170	4	4170	4	0.00
18/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	4204	4	4204	4	0.00
18/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	4136	4	4136	4	0.00
18/03/2022	2046 On 05-May-22			Bond Future	116.39	117.5567	116.3879	117.5567	14,104.00
18/03/2022	2046 On 04-August-22			Bond Future	118.00	119.1850	117.9991	119.1850	2,969.00
18/03/2022	2046 On 03-November-22			Bond Future	117.84	119.0414	117.8367	119.0414	0.00
18/03/2022	2046 On 02-February-23			Bond Future	119.84	121.0661	119.8399	121.0661	0.00
18/03/2022	2050 On 05-May-22			Bond Future	120.36	121.1284	120.3582	121.1284	8,672.00
18/03/2022	2050 On 04-August-22			Bond Future	120.00	120.7808	119.9987	120.7808	1,410.00
18/03/2022	2050 On 03-November-22			Bond Future	121.80	122.5982	121.8034	122.5982	0.00
18/03/2022	2050 On 02-February-23			Bond Future	121.79	122.6032	121.7933	122.6032	0.00
18/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	AL37 On 05-May-22			Index Future	810.93	814.2580	810.9340	814.2580	0.00
18/03/2022	AL37 On 04-August-22			Index Future	821.85	825.2260	821.8500	825.2260	0.00
18/03/2022	AL37 On 03-November-22			Index Future	834.13	837.5620	834.1290	837.5620	0.00
18/03/2022	AL37 On 02-February-23			Index Future	848.10	851.6000	848.1030	851.6000	0.00
18/03/2022	AL7T On 05-May-22			Index Future	935.96	942.5280	935.9570	942.5280	0.00
18/03/2022	AL7T On 04-August-22			Index Future	948.56	955.2240	948.5560	955.2240	0.00
18/03/2022	AL7T On 03-November-22			Index Future	962.73	969.5030	962.7280	969.5030	0.00
18/03/2022	AL7T On 02-February-23			Index Future	978.86	985.7530	978.8560	985.7530	0.00
18/03/2022	ALBI On 05-May-22			Index Future	833.45	840.3650	833.4450	840.3650	129.00
18/03/2022	ALBI On 04-August-22			Index Future	844.66	851.6840	844.6640	851.6840	92.00
18/03/2022	ALBI On 03-November-22			Index Future	857.28	864.4150	857.2840	864.4150	0.00
18/03/2022	ALBI On 02-February-23			Index Future	871.65	878.9040	871.6460	878.9040	0.00
18/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	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
18/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2022	ES33 On 05-May-22			Bond Future	11.44	77.0501	11.4395	77.0501	87.00
18/03/2022	ES33 On 04-August-22			Bond Future	11.66	78.1174	11.6561	78.1174	263.00
18/03/2022	ES33 On 03-November-22			Bond Future	11.86	75.5104	11.8593	75.5104	0.00
18/03/2022	ES33 On 02-February-23			Bond Future	12.05	76.7982	12.0515	76.7982	0.00
18/03/2022	ES42 On 05-May-22			Bond Future	11.86	75.6128	11.8639	75.6128	1,190.00
18/03/2022	ES42 On 04-August-22			Bond Future	12.06	76.6614	12.0614	76.6614	3,579.00
18/03/2022	ES42 On 03-November-22			Bond Future	12.25	73.5557	12.2477	73.5557	0.00
18/03/2022	ES42 On 02-February-23			Bond Future	12.42	74.8135	12.4177	74.8135	0.00
18/03/2022	GOVI On 05-May-22			GOVI	822.01	828.8800	822.0090	828.8800	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
18/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	337790	41	337790	41	0.00
18/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	337690	41	337690	41	0.00
18/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	337590	41	337590	41	0.00
18/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 04-August-22			GOVI	833.07	840.0450	833.0740	840.0450	0.00
18/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	138140	21	138140	21	0.00
18/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	138040	21	138040	21	0.00
18/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	137940	21	137940	21	0.00
18/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 03-November-22			GOVI	845.52	852.6020	845.5210	852.6020	0.00
18/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	250910	32	250910	32	0.00
18/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	251110	32	251110	32	0.00
18/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	251010	32	251010	32	0.00
18/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 02-February-23			GOVI	859.69	866.8920	859.6860	866.8920	0.00
18/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	88460	16	88460	16	0.00
18/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	88660	16	88660	16	0.00
18/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	88560	16	88560	16	0.00
18/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
18/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
18/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2022	IGOV On 05-May-22			Index Future	314.57	315.4250	314.5720	315.4250	499.00
18/03/2022	IGOV On 04-August-22			Index Future	318.88	319.7520	318.8840	319.7520	0.00
18/03/2022	IGOV On 03-November-22			Index Future	323.72	324.6080	323.7240	324.6080	0.00
18/03/2022	IGOV On 02-February-23			Index Future	329.22	330.1230	329.2220	330.1230	0.00
18/03/2022	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
18/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.63	95.3750	4.6250	95.3750	0.00
18/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.69	95.3000	4.6900	95.3000	0.00
18/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.12	94.8850	5.1150	94.8850	0.00
18/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	0.00
18/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	0.00
18/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.66	94.3550	5.6550	94.3550	0.00
18/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.33	93.7000	6.3300	93.7000	68.00
18/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.61	93.4300	6.6100	93.4300	0.00
18/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.84	93.2400	6.8400	93.2400	0.00
18/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.94	93.1300	6.9400	93.1300	75.00
18/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.06	93.0150	7.0550	93.0150	72.00
18/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.27	92.8150	7.2650	92.8150	0.00
18/03/2022	R023 On 05-May-22			Bond Future	5.55	103.2115	5.5515	103.2115	14,778.00
18/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	607	1	607	1	0.00
18/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	614	1	614	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
18/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	622	1	622	1	0.00
18/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	24	0	24	0	0.00
18/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	25	0	25	0	0.00
18/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	25	0	25	0	0.00
18/03/2022	R023 On 04-August-22			Bond Future	5.63	104.5914	5.6315	104.5914	2,384.00
18/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	339	0	339	0	0.00
18/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	343	0	343	0	0.00
18/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	347	0	347	0	0.00
18/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	118	0	118	0	0.00
18/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	119	0	119	0	0.00
18/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	121	0	121	0	0.00
18/03/2022	R023 On 03-November-22			Bond Future	5.19	102.2646	5.1932	102.2646	0.00
18/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	372	0	372	0	0.00
18/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	367	0	367	0	0.00
18/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	370	0	370	0	0.00
18/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	41	0	41	0	0.00
18/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	42	0	42	0	0.00
18/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	41	0	41	0	0.00
18/03/2022	R035 On 05-May-22			Bond Future	10.50	91.2336	10.4983	91.2336	71,474.00
18/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	2660	3	2660	3	0.00
18/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	12303	13	12303	13	0.00
18/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	7006	8	7006	8	0.00
18/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2224	3	2224	3	0.00
18/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	6896	8	6896	8	0.00
18/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	6951	8	6951	8	0.00
18/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	63	0	63	0	0.00
18/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	65	0	65	0	0.00
18/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	823	1	823	1	0.00
18/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	62	0	62	0	0.00
18/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	2	0	2	0	0.00
18/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	638	0	638	0	0.00
18/03/2022	R035 On 04-August-22			Bond Future	10.68	92.4349	10.6820	92.4349	49,855.00
18/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	2564	3	2564	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
18/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4053	5	4053	5	0.00
18/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	8990	10	8990	10	0.00
18/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	1902	2	1902	2	400.00
18/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2236	3	2236	3	0.00
18/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2497	3	2497	3	0.00
18/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	2530	3	2530	3	0.00
18/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	200	0	200	0	400.00
18/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	445	1	445	1	100.00
18/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	5912	5	5912	5	0.00
18/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	2855	2	2855	2	0.00
18/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	7801	7	7801	7	0.00
18/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2233	2	2233	2	0.00
18/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2261	2	2261	2	0.00
18/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2498	2	2498	2	100.00
18/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1329	1	1329	1	100.00
18/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	339	0	339	0	400.00
18/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2205	2	2205	2	0.00
18/03/2022	R035 On 03-November-22			Bond Future	10.84	89.3402	10.8409	89.3402	0.00
18/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	3977	5	3977	5	0.00
18/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	3941	4	3941	4	0.00
18/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1463	2	1463	2	1,000.00
18/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	648	1	648	1	582.00
18/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4014	5	4014	5	0.00
18/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	10711	11	10711	11	0.00
18/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	3655	4	3655	4	1,000.00
18/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2148	3	2148	3	0.00
18/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3447	4	3447	4	0.00
18/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2549	2	2549	2	582.00
18/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	3815	3	3815	3	582.00
18/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	495	0	495	0	1,000.00
18/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2165	2	2165	2	0.00
18/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	7174	6	7174	6	0.00
18/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	4838	4	4838	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
18/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2211	2	2211	2	0.00
18/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2188	2	2188	2	0.00
18/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	2399	2	2399	2	0.00
18/03/2022	R035 On 02-February-23			Bond Future	10.98	90.8814	10.9837	90.8814	0.00
18/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	3601	4	3601	4	1,000.00
18/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	3632	4	3632	4	0.00
18/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	1580	2	1580	2	1,000.00
18/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	12491	13	12491	13	0.00
18/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3014	3	3014	3	0.00
18/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3043	3	3043	3	0.00
18/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3073	4	3073	4	0.00
18/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2447	3	2447	3	0.00
18/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	818	1	818	1	582.00
18/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	8201	8	8201	8	0.00
18/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	5777	5	5777	5	0.00
18/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	4399	4	4399	4	582.00
18/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	3692	3	3692	3	0.00
18/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	553	0	553	0	1,000.00
18/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	3722	3	3722	3	0.00
18/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	3752	3	3752	3	0.00
18/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3181	3	3181	3	582.00
18/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	3208	3	3208	3	0.00
18/03/2022	R186 On 05-May-22			Bond Future	8.46	112.1300	8.4632	112.1300	71,209.00
18/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	1	0	1	0	3,600.00
18/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1295	2	1295	2	0.00
18/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2139	3	2139	3	0.00
18/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	621	1	621	1	0.00
18/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	687	1	687	1	454.00
18/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	605	1	605	1	0.00
18/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	162	0	162	0	435.00
18/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	13	0	13	0	435.00
18/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	30	0	30	0	3,600.00
18/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	2922	3	2922	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
18/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	386	1	386	1	454.00
18/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	637	1	637	1	0.00
18/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	1203	1	1203	1	0.00
18/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1668	1	1668	1	0.00
18/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	147	0	147	0	454.00
18/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	3988	4	3988	4	0.00
18/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4798	4	4798	4	0.00
18/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	2489	2	2489	2	0.00
18/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	1250	1	1250	1	0.00
18/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	1134	1	1134	1	0.00
18/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	1226	1	1226	1	0.00
18/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	283	0	283	0	454.00
18/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	602	0	602	0	4,035.00
18/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	7101	7	7101	7	0.00
18/03/2022	R186 On 04-August-22			Bond Future	8.68	108.3677	8.6821	108.3677	15.00
18/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	686	1	686	1	0.00
18/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	675	1	675	1	0.00
18/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	68	0	68	0	3,600.00
18/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	698	1	698	1	0.00
18/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4390	5	4390	5	0.00
18/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	494	1	494	1	3,600.00
18/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	407	0	407	0	3,600.00
18/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2698	2	2698	2	0.00
18/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6712	6	6712	6	0.00
18/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	3218	3	3218	3	0.00
18/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2750	2	2750	2	0.00
18/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2724	2	2724	2	0.00
18/03/2022	R186 On 03-November-22			Bond Future	8.88	109.9750	8.8751	109.9750	0.00
18/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1322	2	1322	2	0.00
18/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1291	1	1291	1	0.00
18/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1306	2	1306	2	0.00
18/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2489	2	2489	2	0.00
18/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2509	2	2509	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
18/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2469	2	2469	2	0.00
18/03/2022	R186 On 02-February-23			Bond Future	9.04	106.5300	9.0383	106.5300	0.00
18/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1125	1	1125	1	0.00
18/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1100	1	1100	1	0.00
18/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1112	1	1112	1	0.00
18/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3482	3	3482	3	0.00
18/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3504	3	3504	3	0.00
18/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	3461	3	3461	3	0.00
18/03/2022	R197 On 05-May-22			Bond Future	329.92	330.1354	329.9210	330.1354	752.00
18/03/2022	R197 On 04-August-22			Bond Future	326.07	326.2906	326.0699	326.2906	0.00
18/03/2022	R197 On 03-November-22			Bond Future	330.97	331.2009	330.9744	331.2009	0.00
18/03/2022	R197 On 02-February-23			Bond Future	327.96	328.1944	327.9590	328.1944	0.00
18/03/2022	R202 On 05-May-22			Bond Future	249.91	249.1413	249.9065	249.1413	6,375.00
18/03/2022	R202 On 04-August-22			Bond Future	248.89	248.1211	248.8948	248.1211	91.00
18/03/2022	R202 On 03-November-22			Bond Future	252.64	251.8541	252.6374	251.8541	0.00
18/03/2022	R202 On 02-February-23			Bond Future	252.34	251.5468	252.3403	251.5468	0.00
18/03/2022	R209 On 05-May-22			Bond Future	10.46	70.8683	10.4598	70.8683	20,414.00
18/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5358	6	5358	6	0.00
18/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	7958	9	7958	9	0.00
18/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	712	1	712	1	0.00
18/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2226	3	2226	3	0.00
18/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5263	6	5263	6	0.00
18/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	23	0	23	0	2,975.00
18/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	97	0	97	0	8,525.00
18/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5311	6	5311	6	0.00
18/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	99	0	99	0	0.00
18/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	4250	4	4250	4	0.00
18/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5720	5	5720	5	0.00
18/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	102	0	102	0	0.00
18/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	622	0	622	0	1,050.00
18/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	1905	2	1905	2	11,000.00
18/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	16	0	16	0	12,050.00
18/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	96	0	96	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
18/03/2022	R209 On 04-August-22			Bond Future	10.62	71.8323	10.6164	71.8323	1,550.00
18/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	1981	2	1981	2	0.00
18/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	1924	2	1924	2	0.00
18/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	1952	2	1952	2	0.00
18/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2153	2	2153	2	0.00
18/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2180	2	2180	2	0.00
18/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2126	2	2126	2	0.00
18/03/2022	R209 On 03-November-22			Bond Future	10.76	69.7517	10.7581	69.7517	2,750.00
18/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5017	6	5017	6	0.00
18/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3287	4	3287	4	0.00
18/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3319	4	3319	4	0.00
18/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3351	4	3351	4	0.00
18/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	857	1	857	1	0.00
18/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	1882	2	1882	2	0.00
18/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	358	0	358	0	0.00
18/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3382	4	3382	4	0.00
18/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	216	0	216	0	6,000.00
18/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	9052	8	9052	8	0.00
18/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	1940	2	1940	2	0.00
18/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7625	7	7625	7	0.00
18/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3291	3	3291	3	0.00
18/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	5113	5	5113	5	6,000.00
18/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	1961	2	1961	2	0.00
18/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	1981	2	1981	2	0.00
18/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	2002	2	2002	2	6,000.00
18/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1181	1	1181	1	0.00
18/03/2022	R209 On 02-February-23			Bond Future	10.88	70.9251	10.8843	70.9251	0.00
18/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	2779	3	2779	3	0.00
18/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2753	3	2753	3	0.00
18/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2726	3	2726	3	0.00
18/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3226	3	3226	3	0.00
18/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3281	3	3281	3	0.00
18/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3254	3	3254	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
18/03/2022	R210 On 05-May-22			Bond Future	220.10	220.0706	220.0971	220.0706	1,039.00
18/03/2022	R210 On 04-August-22			Bond Future	223.14	223.1190	223.1439	223.1190	266.00
18/03/2022	R210 On 03-November-22			Bond Future	223.56	223.5391	223.5629	223.5391	0.00
18/03/2022	R210 On 02-February-23			Bond Future	227.36	227.3402	227.3626	227.3402	0.00
18/03/2022	R213 On 05-May-22			Bond Future	10.02	84.5231	10.0248	84.5231	25,076.00
18/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3332	4	3332	4	0.00
18/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3290	4	3290	4	0.00
18/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3248	4	3248	4	0.00
18/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	225	0	225	0	0.00
18/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	232	0	232	0	0.00
18/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	238	0	238	0	0.00
18/03/2022	R213 On 04-August-22			Bond Future	10.22	85.6375	10.2201	85.6375	0.00
18/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1182	1	1182	1	0.00
18/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1142	1	1142	1	0.00
18/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1162	1	1162	1	0.00
18/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2783	2	2783	2	0.00
18/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2845	2	2845	2	0.00
18/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2814	2	2814	2	0.00
18/03/2022	R213 On 03-November-22			Bond Future	10.39	83.3870	10.3893	83.3870	0.00
18/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2399	3	2399	3	0.00
18/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1456	2	1456	2	0.00
18/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	1898	2	1898	2	0.00
18/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	380	0	380	0	200.00
18/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1196	1	1196	1	0.00
18/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2349	3	2349	3	0.00
18/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2374	3	2374	3	0.00
18/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	421	1	421	1	476.00
18/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2324	3	2324	3	0.00
18/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2417	2	2417	2	200.00
18/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	6450	6	6450	6	0.00
18/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2371	2	2371	2	0.00
18/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2394	2	2394	2	0.00
18/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3889	3	3889	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6725	6	6725	6	0.00
18/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2862	3	2862	3	476.00
18/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3452	3	3452	3	200.00
18/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2348	2	2348	2	0.00
18/03/2022	R213 On 02-February-23			Bond Future	10.54	84.8232	10.5403	84.8232	0.00
18/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2472	3	2472	3	935.00
18/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2004	2	2004	2	0.00
18/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	524	1	524	1	476.00
18/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	1982	2	1982	2	0.00
18/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1585	2	1585	2	0.00
18/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	8020	9	8020	9	0.00
18/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2025	2	2025	2	0.00
18/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2288	3	2288	3	0.00
18/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3183	3	3183	3	476.00
18/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	718	1	718	1	935.00
18/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3518	3	3518	3	0.00
18/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	2990	3	2990	3	0.00
18/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3544	3	3544	3	0.00
18/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	7311	7	7311	7	0.00
18/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	4111	4	4111	4	476.00
18/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3491	3	3491	3	0.00
18/03/2022	R214 On 05-May-22			Bond Future	10.77	67.8703	10.7693	67.8703	15,322.00
18/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	5333	6	5333	6	0.00
18/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	5381	6	5381	6	0.00
18/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	5430	6	5430	6	0.00
18/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	101	0	101	0	0.00
18/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	98	0	98	0	0.00
18/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	95	0	95	0	0.00
18/03/2022	R214 On 04-August-22			Bond Future	10.93	68.7633	10.9262	68.7633	1,337.00
18/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2286	3	2286	3	0.00
18/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2317	3	2317	3	0.00
18/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2347	3	2347	3	0.00
18/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	2012	2	2012	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
18/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	1987	2	1987	2	0.00
18/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	2038	2	2038	2	0.00
18/03/2022	R214 On 03-November-22			Bond Future	11.06	66.5133	11.0615	66.5133	0.00
18/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	3615	4	3615	4	0.00
18/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	3582	4	3582	4	0.00
18/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	3550	4	3550	4	0.00
18/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	1985	2	1985	2	0.00
18/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	2006	2	2006	2	0.00
18/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	2027	2	2027	2	0.00
18/03/2022	R214 On 02-February-23			Bond Future	11.18	67.6612	11.1827	67.6612	0.00
18/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	2895	3	2895	3	0.00
18/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	2841	3	2841	3	0.00
18/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	2868	3	2868	3	0.00
18/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3434	3	3434	3	0.00
18/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3463	3	3463	3	0.00
18/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3406	3	3406	3	0.00
18/03/2022	R248 On 05-May-22			Bond Future	10.77	85.1776	10.7685	85.1776	193,475.00
18/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	7179	8	7179	8	0.00
18/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	7059	8	7059	8	0.00
18/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	7119	8	7119	8	0.00
18/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	106	0	106	0	0.00
18/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	100	0	100	0	0.00
18/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	103	0	103	0	0.00
18/03/2022	R248 On 04-August-22			Bond Future	10.92	86.2983	10.9243	86.2983	6,533.00
18/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	2988	4	2988	4	0.00
18/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1076	1	1076	1	0.00
18/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	2607	3	2607	3	1,700.00
18/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	168	0	168	0	0.00
18/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	2910	4	2910	4	0.00
18/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	2949	4	2949	4	0.00
18/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	664	1	664	1	1,700.00
18/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	4989	4	4989	4	0.00
18/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2480	2	2480	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
18/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2512	2	2512	2	0.00
18/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	9835	9	9835	9	0.00
18/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	6157	5	6157	5	0.00
18/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	2781	2	2781	2	0.00
18/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2448	2	2448	2	0.00
18/03/2022	R248 On 03-November-22			Bond Future	11.06	83.1752	11.0584	83.1752	0.00
18/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	4291	5	4291	5	0.00
18/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	4331	5	4331	5	0.00
18/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	4372	5	4372	5	0.00
18/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2626	2	2626	2	0.00
18/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2599	2	2599	2	0.00
18/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2572	2	2572	2	0.00
18/03/2022	R248 On 02-February-23			Bond Future	11.18	84.6110	11.1786	84.6110	0.00
18/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	3521	4	3521	4	0.00
18/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	3555	4	3555	4	0.00
18/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	3589	4	3589	4	0.00
18/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	4272	4	4272	4	0.00
18/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4308	4	4308	4	0.00
18/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4344	4	4344	4	0.00