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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
23/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	2025 On 05-May-22			Bond Future	160.06	159.9676	160.0648	159.9676	5,484.00
23/03/2022	2025 On 04-August-22			Bond Future	160.64	160.5520	160.6416	160.5520	1,130.00
23/03/2022	2025 On 03-November-22			Bond Future	163.04	162.9516	163.0391	162.9516	0.00
23/03/2022	2025 On 02-February-23			Bond Future	164.09	164.0120	164.0945	164.0120	0.00
23/03/2022	2029 On 05-May-22			Bond Future	117.58	117.8380	117.5810	117.8380	2,745.00
23/03/2022	2029 On 04-August-22			Bond Future	119.20	119.4602	119.1967	119.4602	1,844.00
23/03/2022	2029 On 03-November-22			Bond Future	119.74	120.0158	119.7439	120.0158	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
23/03/2022	2029 On 02-February-23			Bond Future	121.74	122.0199	121.7409	122.0199	0.00
23/03/2022	2030 On 05-May-22			Bond Future	9.82	92.1302	9.8240	92.1302	70,566.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	5844	6	5844	6	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2199	2	2199	2	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2236	2	2236	2	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	226	0	226	0	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	644	1	644	1	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	16	0	16	0	200.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	25	0	25	0	1,800.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	551	0	551	0	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2	0	2	0	1,073.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2273	2	2273	2	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1387	1	1387	1	0.00
23/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	94	0	94	0	7,500.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3541	4	3541	4	0.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1518	2	1518	2	5,000.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5264	6	5264	6	0.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4845	5	4845	5	0.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	372	0	372	0	0.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	8930	9	8930	9	0.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1678	2	1678	2	5,000.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2632	3	2632	3	1,073.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	383	0	383	0	200.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	395	0	395	0	0.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	26	0	26	0	1,800.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	760	1	760	1	1,073.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	11271	12	11271	12	0.00
23/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	7096	7	7096	7	0.00
23/03/2022	2030 On 04-August-22			Bond Future	10.04	89.3700	10.0352	89.3700	25,170.00
23/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	282	0	282	0	800.00
23/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	831	1	831	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
23/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	44	0	44	0	800.00
23/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	846	1	846	1	0.00
23/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	862	1	862	1	0.00
23/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	4819	5	4819	5	0.00
23/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	547	1	547	1	800.00
23/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3189	3	3189	3	0.00
23/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3223	3	3223	3	0.00
23/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	8923	9	8923	9	0.00
23/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3257	4	3257	4	0.00
23/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	5192	5	5192	5	0.00
23/03/2022	2030 On 03-November-22			Bond Future	10.22	90.6875	10.2171	90.6875	0.00
23/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2008	2	2008	2	0.00
23/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1986	2	1986	2	0.00
23/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2031	2	2031	2	0.00
23/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2579	3	2579	3	0.00
23/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2628	3	2628	3	0.00
23/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2603	3	2603	3	0.00
23/03/2022	2030 On 02-February-23			Bond Future	10.39	88.1790	10.3871	88.1790	0.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1844	2	1844	2	0.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1709	2	1709	2	0.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	391	0	391	0	102.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1805	2	1805	2	0.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1825	2	1825	2	0.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	680	1	680	1	0.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1227	1	1227	1	0.00
23/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1456	1	1456	1	0.00
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	7882	8	7882	8	0.00
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4585	5	4585	5	102.00
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	6246	7	6246	7	0.00
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3566	4	3566	4	0.00
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3755	4	3755	4	102.00
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3619	4	3619	4	0.00
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3593	4	3593	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
23/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4155	4	4155	4	0.00
23/03/2022	2032 On 05-May-22			Bond Future	10.19	88.5977	10.1882	88.5977	141,216.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	127	0	127	0	780.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1141	1	1141	1	780.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4648	4	4648	4	0.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1483	1	1483	1	993.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4746	4	4746	4	0.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5438	5	5438	5	0.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4452	4	4452	4	0.00
23/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4697	4	4697	4	0.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	111	0	111	0	0.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	130	0	130	0	993.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	115	0	115	0	0.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	69	0	69	0	780.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	911	1	911	1	0.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	108	0	108	0	0.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1187	1	1187	1	0.00
23/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	3652	4	3652	4	0.00
23/03/2022	2032 On 04-August-22			Bond Future	10.38	89.7955	10.3782	89.7955	2,140.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	6737	6	6737	6	0.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	8031	8	8031	8	0.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1275	1	1275	1	1,300.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1519	1	1519	1	0.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1544	1	1544	1	0.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1570	1	1570	1	0.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	245	0	245	0	1,300.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	568	1	568	1	800.00
23/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	77	0	77	0	800.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	8273	9	8273	9	0.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	4277	5	4277	5	0.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	5834	6	5834	6	0.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2503	3	2503	3	0.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2473	3	2473	3	0.00

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23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2443	3	2443	3	0.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2819	3	2819	3	0.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	244	0	244	0	0.00
23/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	369	0	369	0	800.00
23/03/2022	2032 On 03-November-22			Bond Future	10.55	86.9660	10.5520	86.9660	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2911	3	2911	3	750.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	6066	6	6066	6	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	9153	9	9153	9	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2398	2	2398	2	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2592	2	2592	2	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2881	3	2881	3	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1487	1	1487	1	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1705	2	1705	2	500.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	476	0	476	0	500.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	361	0	361	0	180.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1594	1	1594	1	0.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	397	0	397	0	454.00
23/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1116	1	1116	1	750.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4574	5	4574	5	0.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7333	8	7333	8	0.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7074	7	7074	7	0.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6567	7	6567	7	0.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3718	4	3718	4	180.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2549	3	2549	3	180.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3887	4	3887	4	454.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3554	4	3554	4	0.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2308	2	2308	2	0.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2730	3	2730	3	454.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	465	0	465	0	750.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	956	1	956	1	500.00
23/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2285	2	2285	2	0.00
23/03/2022	2032 On 02-February-23			Bond Future	10.71	88.4028	10.7116	88.4028	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	10334	10	10334	10	0.00

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23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	6753	6	6753	6	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2140	2	2140	2	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1640	2	1640	2	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	487	0	487	0	454.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2117	2	2117	2	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1195	1	1195	1	750.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	624	1	624	1	500.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2839	3	2839	3	750.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	6185	6	6185	6	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2163	2	2163	2	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2404	2	2404	2	0.00
23/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1764	2	1764	2	500.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4367	5	4367	5	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3512	4	3512	4	454.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3801	4	3801	4	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1300	1	1300	1	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3055	3	3055	3	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	7401	8	7401	8	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5437	6	5437	6	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3861	4	3861	4	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	8188	9	8188	9	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4567	5	4567	5	454.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3831	4	3831	4	0.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1151	1	1151	1	500.00
23/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	565	1	565	1	750.00
23/03/2022	2033 On 05-May-22			Bond Future	112.23	112.1794	112.2319	112.1794	2,719.00
23/03/2022	2033 On 04-August-22			Bond Future	113.77	113.7238	113.7741	113.7238	4,967.00
23/03/2022	2033 On 03-November-22			Bond Future	114.16	114.1123	114.1580	114.1123	0.00
23/03/2022	2033 On 02-February-23			Bond Future	116.06	116.0177	116.0617	116.0177	0.00
23/03/2022	2037 On 05-May-22			Bond Future	10.70	85.8090	10.6984	85.8090	85,127.00
23/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6960	7	6960	7	0.00
23/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6851	7	6851	7	0.00
23/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6906	7	6906	7	0.00

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23/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	53	0	53	0	0.00
23/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	57	0	57	0	0.00
23/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	55	0	55	0	0.00
23/03/2022	2037 On 04-August-22			Bond Future	10.88	82.7130	10.8781	82.7130	52,420.00
23/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2414	2	2414	2	0.00
23/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3521	3	3521	3	1,050.00
23/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	472	0	472	0	50.00
23/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	4410	4	4410	4	0.00
23/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	6891	7	6891	7	0.00
23/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2380	2	2380	2	0.00
23/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2347	2	2347	2	0.00
23/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2273	3	2273	3	0.00
23/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	544	1	544	1	1,050.00
23/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2214	2	2214	2	0.00
23/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1107	1	1107	1	50.00
23/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	5579	6	5579	6	0.00
23/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2243	2	2243	2	50.00
23/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1475	2	1475	2	0.00
23/03/2022	2037 On 03-November-22			Bond Future	11.03	83.9329	11.0326	83.9329	0.00
23/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3895	4	3895	4	0.00
23/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3969	4	3969	4	0.00
23/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3932	4	3932	4	0.00
23/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2254	2	2254	2	0.00
23/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2276	2	2276	2	0.00
23/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2232	2	2232	2	0.00
23/03/2022	2037 On 02-February-23			Bond Future	11.18	81.0631	11.1776	81.0631	0.00
23/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3034	3	3034	3	0.00
23/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3005	3	3005	3	0.00
23/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2976	3	2976	3	0.00
23/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3870	4	3870	4	0.00
23/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3838	4	3838	4	0.00
23/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3807	4	3807	4	0.00
23/03/2022	2038 On 05-May-22			Bond Future	128.24	127.9025	128.2406	127.9025	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
23/03/2022	2038 On 04-August-22			Bond Future	128.18	127.8432	128.1773	127.8432	2,669.00
23/03/2022	2038 On 03-November-22			Bond Future	130.09	129.7544	130.0908	129.7544	0.00
23/03/2022	2038 On 02-February-23			Bond Future	130.39	130.0536	130.3895	130.0536	0.00
23/03/2022	2040 On 05-May-22			Bond Future	10.80	87.8444	10.7954	87.8444	62,123.00
23/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	20	0	20	0	1,200.00
23/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	7251	7	7251	7	0.00
23/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	7309	7	7309	7	0.00
23/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	7367	7	7367	7	0.00
23/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	788	1	788	1	1,200.00
23/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	13636	13	13636	13	0.00
23/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	1,200.00
23/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	2379	3	2379	3	0.00
23/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	68	0	68	0	0.00
23/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	65	0	65	0	0.00
23/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	70	0	70	0	0.00
23/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	7250	8	7250	8	0.00
23/03/2022	2040 On 04-August-22			Bond Future	10.97	84.5255	10.9689	84.5255	42,392.00
23/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2775	3	2775	3	0.00
23/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	8449	8	8449	8	0.00
23/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	132	0	132	0	460.00
23/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1650	1	1650	1	460.00
23/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2738	3	2738	3	0.00
23/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2812	3	2812	3	0.00
23/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2265	3	2265	3	0.00
23/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	471	1	471	1	460.00
23/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	9468	10	9468	10	0.00
23/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2325	3	2325	3	0.00
23/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3505	4	3505	4	0.00
23/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2295	3	2295	3	0.00
23/03/2022	2040 On 03-November-22			Bond Future	11.12	85.7723	11.1179	85.7723	0.00
23/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4253	4	4253	4	0.00
23/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4174	4	4174	4	0.00
23/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4214	4	4214	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
23/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2349	3	2349	3	0.00
23/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2399	3	2399	3	0.00
23/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2374	3	2374	3	0.00
23/03/2022	2040 On 02-February-23			Bond Future	11.26	82.6827	11.2578	82.6827	0.00
23/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3205	3	3205	3	0.00
23/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3237	3	3237	3	0.00
23/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3268	3	3268	3	0.00
23/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4172	4	4172	4	0.00
23/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4206	4	4206	4	0.00
23/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4241	5	4241	5	0.00
23/03/2022	2044 On 05-May-22			Bond Future	10.82	84.6922	10.8157	84.6922	69,647.00
23/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	7407	7	7407	7	0.00
23/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	7289	7	7289	7	0.00
23/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	7348	7	7348	7	0.00
23/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	63	0	63	0	0.00
23/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	65	0	65	0	0.00
23/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	61	0	61	0	0.00
23/03/2022	2044 On 04-August-22			Bond Future	10.98	81.4558	10.9797	81.4558	22,586.00
23/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	3018	3	3018	3	0.00
23/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2940	3	2940	3	0.00
23/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2979	3	2979	3	0.00
23/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2219	3	2219	3	0.00
23/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2249	3	2249	3	0.00
23/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2190	2	2190	2	0.00
23/03/2022	2044 On 03-November-22			Bond Future	11.12	82.6574	11.1201	82.6574	0.00
23/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4242	4	4242	4	0.00
23/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4282	4	4282	4	0.00
23/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4322	4	4322	4	0.00
23/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2391	3	2391	3	0.00
23/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2416	3	2416	3	0.00
23/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2441	3	2441	3	0.00
23/03/2022	2044 On 02-February-23			Bond Future	11.25	79.6417	11.2515	79.6417	0.00
23/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3477	3	3477	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
23/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3444	3	3444	3	0.00
23/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3411	3	3411	3	0.00
23/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4160	4	4160	4	0.00
23/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4125	4	4125	4	0.00
23/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4091	4	4091	4	0.00
23/03/2022	2046 On 05-May-22			Bond Future	115.48	116.0109	115.4804	116.0109	14,104.00
23/03/2022	2046 On 04-August-22			Bond Future	117.07	117.6080	117.0673	117.6080	2,969.00
23/03/2022	2046 On 03-November-22			Bond Future	116.88	117.4338	116.8795	117.4338	0.00
23/03/2022	2046 On 02-February-23			Bond Future	118.83	119.3960	118.8298	119.3960	0.00
23/03/2022	2050 On 05-May-22			Bond Future	119.65	119.4807	119.6488	119.4807	8,672.00
23/03/2022	2050 On 04-August-22			Bond Future	119.26	119.1021	119.2624	119.1021	1,410.00
23/03/2022	2050 On 03-November-22			Bond Future	121.04	120.8825	121.0426	120.8825	0.00
23/03/2022	2050 On 02-February-23			Bond Future	120.98	120.8261	120.9832	120.8261	0.00
23/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	AL37 On 05-May-22			Index Future	808.52	806.5370	808.5190	806.5370	0.00
23/03/2022	AL37 On 04-August-22			Index Future	819.31	817.3120	819.3140	817.3120	0.00
23/03/2022	AL37 On 03-November-22			Index Future	831.46	829.4310	831.4560	829.4310	0.00
23/03/2022	AL37 On 02-February-23			Index Future	845.12	843.0660	845.1180	843.0660	0.00
23/03/2022	AL7T On 05-May-22			Index Future	933.73	930.3630	933.7290	930.3630	0.00
23/03/2022	AL7T On 04-August-22			Index Future	946.20	942.7920	946.1950	942.7920	0.00
23/03/2022	AL7T On 03-November-22			Index Future	960.22	956.7710	960.2180	956.7710	0.00
23/03/2022	AL7T On 02-February-23			Index Future	976.00	972.5000	975.9960	972.5000	0.00
23/03/2022	ALBI On 05-May-22			Index Future	832.58	829.1200	832.5830	829.1200	129.00
23/03/2022	ALBI On 04-August-22			Index Future	843.70	840.1960	843.6980	840.1960	92.00
23/03/2022	ALBI On 03-November-22			Index Future	856.20	852.6540	856.2020	852.6540	0.00
23/03/2022	ALBI On 02-February-23			Index Future	870.27	866.6710	870.2710	866.6710	0.00
23/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	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
23/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2022	ES33 On 05-May-22			Bond Future	11.45	76.0443	11.4504	76.0443	87.00
23/03/2022	ES33 On 04-August-22			Bond Future	11.67	77.0913	11.6691	77.0913	263.00
23/03/2022	ES33 On 03-November-22			Bond Future	11.87	74.4614	11.8746	74.4614	0.00
23/03/2022	ES33 On 02-February-23			Bond Future	12.07	75.7086	12.0725	75.7086	0.00
23/03/2022	ES42 On 05-May-22			Bond Future	11.86	74.4140	11.8598	74.4140	1,190.00
23/03/2022	ES42 On 04-August-22			Bond Future	12.06	75.4396	12.0585	75.4396	3,579.00
23/03/2022	ES42 On 03-November-22			Bond Future	12.25	72.3082	12.2462	72.3082	0.00
23/03/2022	ES42 On 02-February-23			Bond Future	12.42	73.5223	12.4204	73.5223	0.00
23/03/2022	GOVI On 05-May-22			GOVI	821.15	817.7210	821.1470	817.7210	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
23/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	329170	29	329170	29	0.00
23/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	329070	29	329070	29	0.00
23/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	328970	29	328970	29	0.00
23/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 04-August-22			GOVI	832.11	828.6450	832.1090	828.6450	0.00
23/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	128490	9	128490	9	0.00
23/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	128390	9	128390	9	0.00
23/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	128290	9	128290	9	0.00
23/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 03-November-22			GOVI	844.44	840.9320	844.4410	840.9320	0.00
23/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	240110	21	240110	21	0.00
23/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	240310	21	240310	21	0.00
23/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	240210	21	240210	21	0.00
23/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 02-February-23			GOVI	858.32	854.7560	858.3170	854.7560	0.00
23/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	74770	4	74770	4	0.00
23/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	74970	4	74970	4	0.00
23/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	74870	4	74870	4	0.00
23/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2022	IGOV On 05-May-22			Index Future	313.43	313.5980	313.4270	313.5980	499.00
23/03/2022	IGOV On 04-August-22			Index Future	317.69	317.8650	317.6890	317.8650	0.00
23/03/2022	IGOV On 03-November-22			Index Future	322.47	322.6540	322.4730	322.6540	0.00
23/03/2022	IGOV On 02-February-23			Index Future	327.85	328.0330	327.8460	328.0330	0.00
23/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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23/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.60	95.3450	4.5950	95.3450	0.00
23/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.66	95.2800	4.6600	95.2800	0.00
23/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.08	94.8450	5.0750	94.8450	0.00
23/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.15	94.7600	5.1500	94.7600	0.00
23/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.54	94.3500	5.5400	94.3500	0.00
23/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.62	94.2550	5.6150	94.2550	0.00
23/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.28	93.5800	6.2800	93.5800	68.00
23/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.58	93.2900	6.5750	93.2900	0.00
23/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.80	93.0800	6.8000	93.0800	0.00
23/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.96	92.9250	6.9550	92.9250	75.00
23/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.02	92.8650	7.0150	92.8650	72.00
23/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.26	92.6550	7.2550	92.6550	0.00
23/03/2022	R023 On 05-May-22			Bond Future	5.59	103.1478	5.5861	103.1478	14,778.00
23/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	578	1	578	1	0.00
23/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	585	1	585	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
23/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	592	1	592	1	0.00
23/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	22	0	22	0	0.00
23/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	23	0	23	0	0.00
23/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	23	0	23	0	0.00
23/03/2022	R023 On 04-August-22			Bond Future	5.70	104.5174	5.7022	104.5174	2,384.00
23/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	301	0	301	0	0.00
23/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	304	0	304	0	0.00
23/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	308	0	308	0	0.00
23/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	118	0	118	0	0.00
23/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	120	0	120	0	0.00
23/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	121	0	121	0	0.00
23/03/2022	R023 On 03-November-22			Bond Future	5.36	102.1804	5.3562	102.1804	0.00
23/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	329	0	329	0	0.00
23/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	324	0	324	0	0.00
23/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	326	0	326	0	0.00
23/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	48	0	48	0	0.00
23/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	49	0	49	0	0.00
23/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	48	0	48	0	0.00
23/03/2022	R035 On 05-May-22			Bond Future	10.51	89.9172	10.5106	89.9172	71,474.00
23/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2564	2	2564	2	0.00
23/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6918	7	6918	7	0.00
23/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	12223	12	12223	12	0.00
23/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2126	2	2126	2	0.00
23/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6808	6	6808	6	0.00
23/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6863	6	6863	6	0.00
23/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	54	0	54	0	0.00
23/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	56	0	56	0	0.00
23/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	804	1	804	1	0.00
23/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	0.00
23/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	52	0	52	0	0.00
23/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	621	1	621	1	0.00
23/03/2022	R035 On 04-August-22			Bond Future	10.70	91.0927	10.6963	91.0927	49,855.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2429	2	2429	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
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1775	2	1775	2	400.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	3913	4	3913	4	0.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	8869	9	8869	9	0.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2104	2	2104	2	0.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2363	2	2363	2	0.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2396	2	2396	2	0.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	162	0	162	0	400.00
23/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	379	0	379	0	100.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	5935	6	5935	6	0.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2817	3	2817	3	0.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	7851	8	7851	8	0.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2187	2	2187	2	0.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2216	2	2216	2	0.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2455	3	2455	3	100.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1278	1	1278	1	100.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	307	0	307	0	400.00
23/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2159	2	2159	2	0.00
23/03/2022	R035 On 03-November-22			Bond Future	10.86	87.9696	10.8575	87.9696	0.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3839	4	3839	4	0.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3803	4	3803	4	0.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	579	1	579	1	582.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1360	1	1360	1	1,000.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3875	4	3875	4	0.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	10583	10	10583	10	0.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3519	3	3519	3	1,000.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2028	2	2028	2	0.00
23/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3312	3	3312	3	0.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2514	3	2514	3	582.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3796	4	3796	4	582.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	467	1	467	1	1,000.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2127	2	2127	2	0.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4835	5	4835	5	0.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	7205	8	7205	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2173	2	2173	2	0.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2150	2	2150	2	0.00
23/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2363	3	2363	3	0.00
23/03/2022	R035 On 02-February-23			Bond Future	11.01	89.4611	11.0057	89.4611	0.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3511	3	3511	3	1,000.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1538	1	1538	1	1,000.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3543	3	3543	3	0.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	12343	12	12343	12	0.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2937	3	2937	3	0.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2966	3	2966	3	0.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2995	3	2995	3	0.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2386	2	2386	2	0.00
23/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	752	1	752	1	582.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	8266	9	8266	9	0.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5866	6	5866	6	0.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4469	5	4469	5	582.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3744	4	3744	4	0.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	535	1	535	1	1,000.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3775	4	3775	4	0.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3806	4	3806	4	0.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3222	3	3222	3	582.00
23/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3249	3	3249	3	0.00
23/03/2022	R186 On 05-May-22			Bond Future	8.55	111.0274	8.5515	111.0274	71,300.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1028	1	1028	1	0.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1815	2	1815	2	0.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	437	0	437	0	0.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	493	0	493	0	454.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	94	0	94	0	435.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	424	0	424	0	0.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	6	0	6	0	435.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	16	0	16	0	3,600.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2578	2	2578	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
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	253	0	253	0	454.00
23/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	451	0	451	0	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1363	2	1363	2	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1881	2	1881	2	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	149	0	149	0	454.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4320	5	4320	5	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5138	5	5138	5	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1416	2	1416	2	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2767	3	2767	3	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1286	2	1286	2	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1389	2	1389	2	0.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	306	0	306	0	454.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	681	1	681	1	4,035.00
23/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7447	8	7447	8	0.00
23/03/2022	R186 On 04-August-22			Bond Future	8.78	107.2410	8.7800	107.2410	15.00
23/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	560	0	560	0	0.00
23/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	550	0	550	0	0.00
23/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	48	0	48	0	3,600.00
23/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	571	1	571	1	0.00
23/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	4073	4	4073	4	0.00
23/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	393	0	393	0	3,600.00
23/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	454	1	454	1	3,600.00
23/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2933	3	2933	3	0.00
23/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	7055	7	7055	7	0.00
23/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3481	4	3481	4	0.00
23/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2988	3	2988	3	0.00
23/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2960	3	2960	3	0.00
23/03/2022	R186 On 03-November-22			Bond Future	8.98	108.8208	8.9839	108.8208	0.00
23/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1166	1	1166	1	0.00
23/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1138	1	1138	1	0.00
23/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1152	1	1152	1	0.00
23/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2715	3	2715	3	0.00
23/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2736	3	2736	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
23/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2694	3	2694	3	0.00
23/03/2022	R186 On 02-February-23			Bond Future	9.17	105.3240	9.1662	105.3240	0.00
23/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	934	1	934	1	0.00
23/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	911	1	911	1	0.00
23/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	923	1	923	1	0.00
23/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3714	4	3714	4	0.00
23/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3736	4	3736	4	0.00
23/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3691	4	3691	4	0.00
23/03/2022	R197 On 05-May-22			Bond Future	330.02	329.9393	330.0198	329.9393	752.00
23/03/2022	R197 On 04-August-22			Bond Future	326.11	326.0691	326.1111	326.0691	0.00
23/03/2022	R197 On 03-November-22			Bond Future	330.98	330.9439	330.9794	330.9439	0.00
23/03/2022	R197 On 02-February-23			Bond Future	327.87	327.8527	327.8682	327.8527	0.00
23/03/2022	R202 On 05-May-22			Bond Future	247.72	247.6018	247.7171	247.6018	6,375.00
23/03/2022	R202 On 04-August-22			Bond Future	246.64	246.5421	246.6364	246.5421	91.00
23/03/2022	R202 On 03-November-22			Bond Future	250.32	250.2271	250.3173	250.2271	0.00
23/03/2022	R202 On 02-February-23			Bond Future	249.91	249.8272	249.9063	249.8272	0.00
23/03/2022	R209 On 05-May-22			Bond Future	10.47	69.7689	10.4731	69.7689	20,414.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5262	5	5262	5	0.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	7877	8	7877	8	0.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	14	0	14	0	2,975.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	69	0	69	0	8,525.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5214	5	5214	5	0.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	614	1	614	1	0.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	2104	2	2104	2	0.00
23/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5166	5	5166	5	0.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	79	0	79	0	0.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	575	1	575	1	1,050.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	1881	2	1881	2	11,000.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	77	0	77	0	0.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	4296	5	4296	5	0.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	5786	6	5786	6	0.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	12,050.00
23/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	75	0	75	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
23/03/2022	R209 On 04-August-22			Bond Future	10.63	70.7121	10.6315	70.7121	1,550.00
23/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1864	2	1864	2	0.00
23/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1809	2	1809	2	0.00
23/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1836	2	1836	2	0.00
23/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2120	2	2120	2	0.00
23/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2147	2	2147	2	0.00
23/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2092	2	2092	2	0.00
23/03/2022	R209 On 03-November-22			Bond Future	10.78	68.6081	10.7752	68.6081	2,750.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	4968	5	4968	5	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3220	3	3220	3	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3251	3	3251	3	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3284	3	3284	3	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	843	1	843	1	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1839	2	1839	2	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	314	0	314	0	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3316	3	3316	3	0.00
23/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	185	0	185	0	6,000.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	9114	9	9114	9	0.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1966	2	1966	2	0.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	7673	8	7673	8	0.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3340	4	3340	4	0.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	5191	5	5191	5	6,000.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1986	2	1986	2	0.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2006	2	2006	2	0.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2026	2	2026	2	6,000.00
23/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1224	1	1224	1	0.00
23/03/2022	R209 On 02-February-23			Bond Future	10.91	69.7414	10.9062	69.7414	0.00
23/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2654	3	2654	3	0.00
23/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2628	3	2628	3	0.00
23/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2602	2	2602	2	0.00
23/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3217	3	3217	3	0.00
23/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3272	4	3272	4	0.00
23/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3245	3	3245	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
23/03/2022	R210 On 05-May-22			Bond Future	218.80	219.6918	218.8028	219.6918	1,039.00
23/03/2022	R210 On 04-August-22			Bond Future	221.81	222.7165	221.8094	222.7165	266.00
23/03/2022	R210 On 03-November-22			Bond Future	222.19	223.1161	222.1862	223.1161	0.00
23/03/2022	R210 On 02-February-23			Bond Future	225.89	226.8428	225.8925	226.8428	0.00
23/03/2022	R213 On 05-May-22			Bond Future	10.07	83.3198	10.0673	83.3198	25,076.00
23/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3063	3	3063	3	0.00
23/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3105	3	3105	3	0.00
23/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3021	3	3021	3	0.00
23/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	214	0	214	0	0.00
23/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	221	0	221	0	0.00
23/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	227	0	227	0	0.00
23/03/2022	R213 On 04-August-22			Bond Future	10.27	84.4104	10.2663	84.4104	0.00
23/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1047	1	1047	1	0.00
23/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1009	1	1009	1	0.00
23/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1028	1	1028	1	0.00
23/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2875	3	2875	3	0.00
23/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2939	3	2939	3	0.00
23/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2907	3	2907	3	0.00
23/03/2022	R213 On 03-November-22			Bond Future	10.44	82.1339	10.4394	82.1339	0.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2235	2	2235	2	0.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1331	1	1331	1	0.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1752	2	1752	2	0.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1084	1	1084	1	0.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	328	0	328	0	200.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2187	2	2187	2	0.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2211	2	2211	2	0.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	365	0	365	0	476.00
23/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2163	2	2163	2	0.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2496	3	2496	3	200.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6634	7	6634	7	0.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2448	3	2448	3	0.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2472	3	2472	3	0.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6914	7	6914	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4018	4	4018	4	476.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2957	3	2957	3	476.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3568	4	3568	4	200.00
23/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2424	3	2424	3	0.00
23/03/2022	R213 On 02-February-23			Bond Future	10.60	83.5243	10.5983	83.5243	0.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2291	2	2291	2	935.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1840	2	1840	2	0.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1820	2	1820	2	0.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	455	0	455	0	476.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1441	1	1441	1	0.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	7761	7	7761	7	0.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1860	2	1860	2	0.00
23/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2113	2	2113	2	0.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3278	4	3278	4	476.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	730	1	730	1	935.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3624	4	3624	4	0.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3079	3	3079	3	0.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	7513	8	7513	8	0.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4238	5	4238	5	476.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3652	4	3652	4	0.00
23/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3597	4	3597	4	0.00
23/03/2022	R214 On 05-May-22			Bond Future	10.77	66.7009	10.7674	66.7009	15,322.00
23/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5333	5	5333	5	0.00
23/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5382	5	5382	5	0.00
23/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5430	5	5430	5	0.00
23/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	90	0	90	0	0.00
23/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	87	0	87	0	0.00
23/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	85	0	85	0	0.00
23/03/2022	R214 On 04-August-22			Bond Future	10.93	67.5722	10.9255	67.5722	1,337.00
23/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2216	2	2216	2	0.00
23/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2247	2	2247	2	0.00
23/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2278	2	2278	2	0.00
23/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1938	2	1938	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
23/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1913	2	1913	2	0.00
23/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1964	2	1964	2	0.00
23/03/2022	R214 On 03-November-22			Bond Future	11.06	65.2982	11.0621	65.2982	0.00
23/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3520	3	3520	3	0.00
23/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3553	3	3553	3	0.00
23/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3487	3	3487	3	0.00
23/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1926	2	1926	2	0.00
23/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1947	2	1947	2	0.00
23/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1967	2	1967	2	0.00
23/03/2022	R214 On 02-February-23			Bond Future	11.19	66.4058	11.1872	66.4058	0.00
23/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2820	3	2820	3	0.00
23/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2766	3	2766	3	0.00
23/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2793	3	2793	3	0.00
23/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3383	4	3383	4	0.00
23/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3412	4	3412	4	0.00
23/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3355	4	3355	4	0.00
23/03/2022	R248 On 05-May-22			Bond Future	10.75	83.7312	10.7514	83.7312	193,475.00
23/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	7286	7	7286	7	0.00
23/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	7166	7	7166	7	0.00
23/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	7226	7	7226	7	0.00
23/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	88	0	88	0	0.00
23/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	82	0	82	0	0.00
23/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	85	0	85	0	0.00
23/03/2022	R248 On 04-August-22			Bond Future	10.91	84.8252	10.9077	84.8252	6,533.00
23/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2967	3	2967	3	0.00
23/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2580	2	2580	2	1,700.00
23/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1035	1	1035	1	0.00
23/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	149	0	149	0	0.00
23/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2888	3	2888	3	0.00
23/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2927	3	2927	3	0.00
23/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	626	1	626	1	1,700.00
23/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	4830	5	4830	5	0.00
23/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2340	3	2340	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
23/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2372	3	2372	3	0.00
23/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	9698	10	9698	10	0.00
23/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	6001	6	6001	6	0.00
23/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2636	3	2636	3	0.00
23/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2309	3	2309	3	0.00
23/03/2022	R248 On 03-November-22			Bond Future	11.04	81.6722	11.0426	81.6722	0.00
23/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4361	4	4361	4	0.00
23/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4403	4	4403	4	0.00
23/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4445	4	4445	4	0.00
23/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2585	3	2585	3	0.00
23/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2560	3	2560	3	0.00
23/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2534	3	2534	3	0.00
23/03/2022	R248 On 02-February-23			Bond Future	11.17	83.0579	11.1660	83.0579	0.00
23/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3490	3	3490	3	0.00
23/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3524	3	3524	3	0.00
23/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3559	3	3559	3	0.00
23/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4156	5	4156	5	0.00
23/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4191	5	4191	5	0.00
23/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4227	5	4227	5	0.00