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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
24/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	2025 On 05-May-22			Bond Future	160.02	160.0648	160.0168	160.0648	5,484.00
24/03/2022	2025 On 04-August-22			Bond Future	160.59	160.6416	160.5916	160.6416	1,130.00
24/03/2022	2025 On 03-November-22			Bond Future	162.99	163.0391	162.9871	163.0391	0.00
24/03/2022	2025 On 02-February-23			Bond Future	164.04	164.0945	164.0406	164.0945	0.00
24/03/2022	2029 On 05-May-22			Bond Future	117.22	117.5810	117.2174	117.5810	2,745.00
24/03/2022	2029 On 04-August-22			Bond Future	118.83	119.1967	118.8271	119.1967	1,844.00
24/03/2022	2029 On 03-November-22			Bond Future	119.37	119.7439	119.3678	119.7439	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
24/03/2022	2029 On 02-February-23			Bond Future	121.36	121.7409	121.3577	121.7409	0.00
24/03/2022	2030 On 05-May-22			Bond Future	9.76	92.4471	9.7551	92.4471	70,558.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	6181	6	6181	6	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2457	2	2457	2	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2496	2	2496	2	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	283	0	283	0	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	769	1	769	1	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	22	0	22	0	200.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	34	0	34	0	1,800.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	664	1	664	1	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	3	0	3	0	1,073.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2535	2	2535	2	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1591	1	1591	1	0.00
24/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	122	0	122	0	7,500.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3224	4	3224	4	0.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1298	2	1298	2	5,000.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4925	5	4925	5	0.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4509	5	4509	5	0.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	290	0	290	0	0.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	8585	9	8585	9	0.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1446	2	1446	2	5,000.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2345	3	2345	3	1,073.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	299	0	299	0	200.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	308	0	308	0	0.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	17	0	17	0	1,800.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	620	1	620	1	1,073.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	10926	11	10926	11	0.00
24/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	6752	7	6752	7	0.00
24/03/2022	2030 On 04-August-22			Bond Future	9.96	89.6887	9.9630	89.6887	25,175.00
24/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	328	0	328	0	800.00
24/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	935	1	935	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
24/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	54	0	54	0	800.00
24/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	952	1	952	1	0.00
24/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	969	1	969	1	0.00
24/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	5100	5	5100	5	0.00
24/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	479	1	479	1	800.00
24/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	2948	3	2948	3	0.00
24/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	2980	3	2980	3	0.00
24/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	8584	9	8584	9	0.00
24/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3013	3	3013	3	0.00
24/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	4890	5	4890	5	0.00
24/03/2022	2030 On 03-November-22			Bond Future	10.14	91.0089	10.1416	91.0089	0.00
24/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2174	2	2174	2	0.00
24/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2150	2	2150	2	0.00
24/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2197	2	2197	2	0.00
24/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2393	3	2393	3	0.00
24/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2439	3	2439	3	0.00
24/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2416	3	2416	3	0.00
24/03/2022	2030 On 02-February-23			Bond Future	10.31	88.5035	10.3079	88.5035	0.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1991	2	1991	2	0.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1849	2	1849	2	0.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	438	0	438	0	102.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1950	2	1950	2	0.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1970	2	1970	2	0.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	752	1	752	1	0.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1339	1	1339	1	0.00
24/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1582	1	1582	1	0.00
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	7570	8	7570	8	0.00
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4339	5	4339	5	102.00
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5960	6	5960	6	0.00
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3355	4	3355	4	0.00
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3537	4	3537	4	102.00
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3406	4	3406	4	0.00
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3380	4	3380	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
24/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3923	4	3923	4	0.00
24/03/2022	2032 On 05-May-22			Bond Future	10.12	88.9797	10.1198	88.9797	141,216.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	165	0	165	0	780.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1332	1	1332	1	780.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5004	5	5004	5	0.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1706	1	1706	1	993.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5104	5	5104	5	0.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5806	5	5806	5	0.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4805	4	4805	4	0.00
24/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5054	5	5054	5	0.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	81	0	81	0	0.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	95	0	95	0	993.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	84	0	84	0	0.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	49	0	49	0	780.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	747	1	747	1	0.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	78	0	78	0	0.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	990	1	990	1	0.00
24/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	3302	4	3302	4	0.00
24/03/2022	2032 On 04-August-22			Bond Future	10.31	90.1802	10.3070	90.1802	2,140.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	7079	7	7079	7	0.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	8388	8	8388	8	0.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1426	1	1426	1	1,300.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1687	2	1687	2	0.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1714	2	1714	2	0.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1742	2	1742	2	0.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	290	0	290	0	1,300.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	654	1	654	1	800.00
24/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	94	0	94	0	800.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	7897	8	7897	8	0.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3972	4	3972	4	0.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	5487	6	5487	6	0.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2279	3	2279	3	0.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2251	2	2251	2	0.00

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24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2223	2	2223	2	0.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2577	3	2577	3	0.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	209	0	209	0	0.00
24/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	319	0	319	0	800.00
24/03/2022	2032 On 03-November-22			Bond Future	10.48	87.3545	10.4778	87.3545	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	3129	3	3129	3	750.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	6374	6	6374	6	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	9502	9	9502	9	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2593	2	2593	2	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2796	3	2796	3	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	3098	3	3098	3	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	540	0	540	0	500.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	413	0	413	0	180.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1631	1	1631	1	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1863	2	1863	2	500.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1745	2	1745	2	0.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	452	0	452	0	454.00
24/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1235	1	1235	1	750.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4296	5	4296	5	0.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6987	7	6987	7	0.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6732	7	6732	7	0.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6234	7	6234	7	0.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3472	4	3472	4	180.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2357	3	2357	3	180.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3634	4	3634	4	454.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3315	4	3315	4	0.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2128	2	2128	2	0.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2528	3	2528	3	454.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	418	0	418	0	750.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	867	1	867	1	500.00
24/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2106	2	2106	2	0.00
24/03/2022	2032 On 02-February-23			Bond Future	10.63	88.7957	10.6342	88.7957	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	10688	10	10688	10	0.00

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24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	7063	7	7063	7	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	546	0	546	0	454.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2311	2	2311	2	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1784	2	1784	2	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2287	2	2287	2	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1311	1	1311	1	750.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	696	1	696	1	500.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	3042	3	3042	3	750.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	6485	6	6485	6	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2335	2	2335	2	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2588	2	2588	2	0.00
24/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1915	2	1915	2	500.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4115	4	4115	4	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3292	4	3292	4	454.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3570	4	3570	4	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1196	1	1196	1	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	2855	3	2855	3	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	7070	7	7070	7	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5150	5	5150	5	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3628	4	3628	4	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4308	5	4308	5	454.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3599	4	3599	4	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	7844	8	7844	8	0.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1058	1	1058	1	500.00
24/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	516	1	516	1	750.00
24/03/2022	2033 On 05-May-22			Bond Future	112.26	112.2319	112.2602	112.2319	2,719.00
24/03/2022	2033 On 04-August-22			Bond Future	113.80	113.7741	113.8018	113.7741	4,967.00
24/03/2022	2033 On 03-November-22			Bond Future	114.19	114.1580	114.1853	114.1580	0.00
24/03/2022	2033 On 02-February-23			Bond Future	116.09	116.0617	116.0886	116.0617	0.00
24/03/2022	2037 On 05-May-22			Bond Future	10.60	86.1765	10.5996	86.1765	85,127.00
24/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	7580	7	7580	7	0.00
24/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	7469	7	7469	7	0.00
24/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	7525	7	7525	7	0.00

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24/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	33	0	33	0	0.00
24/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	35	0	35	0	0.00
24/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	34	0	34	0	0.00
24/03/2022	2037 On 04-August-22			Bond Future	10.78	83.0831	10.7755	83.0831	52,420.00
24/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2762	2	2762	2	0.00
24/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3947	4	3947	4	1,050.00
24/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	4881	4	4881	4	0.00
24/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	591	0	591	0	50.00
24/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	7443	7	7443	7	0.00
24/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2726	2	2726	2	0.00
24/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2689	2	2689	2	0.00
24/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1967	2	1967	2	0.00
24/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	448	1	448	1	1,050.00
24/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1914	2	1914	2	0.00
24/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	5050	6	5050	6	0.00
24/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1940	2	1940	2	50.00
24/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	930	1	930	1	50.00
24/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1252	1	1252	1	0.00
24/03/2022	2037 On 03-November-22			Bond Future	10.93	84.3066	10.9262	84.3066	0.00
24/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	4295	4	4295	4	0.00
24/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	4373	4	4373	4	0.00
24/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	4334	4	4334	4	0.00
24/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	1999	2	1999	2	0.00
24/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2019	2	2019	2	0.00
24/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	1979	2	1979	2	0.00
24/03/2022	2037 On 02-February-23			Bond Future	11.07	81.4411	11.0672	81.4411	0.00
24/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3363	3	3363	3	0.00
24/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3331	3	3331	3	0.00
24/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3300	3	3300	3	0.00
24/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3527	4	3527	4	0.00
24/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3497	4	3497	4	0.00
24/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3468	4	3468	4	0.00
24/03/2022	2038 On 05-May-22			Bond Future	127.61	128.2406	127.6098	128.2406	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
24/03/2022	2038 On 04-August-22			Bond Future	127.54	128.1773	127.5367	128.1773	2,669.00
24/03/2022	2038 On 03-November-22			Bond Future	129.44	130.0908	129.4396	130.0908	0.00
24/03/2022	2038 On 02-February-23			Bond Future	129.73	130.3895	129.7267	130.3895	0.00
24/03/2022	2040 On 05-May-22			Bond Future	10.68	88.3803	10.6763	88.3803	62,115.00
24/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	37	0	37	0	1,200.00
24/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	8115	7	8115	7	0.00
24/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	8056	7	8056	7	0.00
24/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	14471	14	14471	14	0.00
24/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	8174	7	8174	7	0.00
24/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	1089	1	1089	1	1,200.00
24/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	1846	2	1846	2	0.00
24/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	39	0	39	0	0.00
24/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	37	0	37	0	0.00
24/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,200.00
24/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	40	0	40	0	0.00
24/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	6432	7	6432	7	0.00
24/03/2022	2040 On 04-August-22			Bond Future	10.85	85.0664	10.8453	85.0664	42,392.00
24/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	3249	3	3249	3	0.00
24/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	3208	3	3208	3	0.00
24/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	9195	8	9195	8	0.00
24/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	186	0	186	0	460.00
24/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1998	2	1998	2	460.00
24/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	3290	3	3290	3	0.00
24/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1897	2	1897	2	0.00
24/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	372	0	372	0	460.00
24/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	8676	9	8676	9	0.00
24/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3008	4	3008	4	0.00
24/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1950	2	1950	2	0.00
24/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1923	2	1923	2	0.00
24/03/2022	2040 On 03-November-22			Bond Future	10.99	86.3191	10.9898	86.3191	0.00
24/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4788	4	4788	4	0.00
24/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4704	4	4704	4	0.00
24/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4746	4	4746	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
24/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2027	2	2027	2	0.00
24/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2071	2	2071	2	0.00
24/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2049	2	2049	2	0.00
24/03/2022	2040 On 02-February-23			Bond Future	11.12	83.2366	11.1249	83.2366	0.00
24/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3632	3	3632	3	0.00
24/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3666	3	3666	3	0.00
24/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3700	3	3700	3	0.00
24/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	3732	4	3732	4	0.00
24/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	3764	4	3764	4	0.00
24/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	3797	4	3797	4	0.00
24/03/2022	2044 On 05-May-22			Bond Future	10.70	85.2019	10.6968	85.2019	69,647.00
24/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	8235	7	8235	7	0.00
24/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	8115	7	8115	7	0.00
24/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	8175	7	8175	7	0.00
24/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	35	0	35	0	0.00
24/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	36	0	36	0	0.00
24/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	34	0	34	0	0.00
24/03/2022	2044 On 04-August-22			Bond Future	10.86	81.9703	10.8562	81.9703	22,586.00
24/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	3521	3	3521	3	0.00
24/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	3437	3	3437	3	0.00
24/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	3479	3	3479	3	0.00
24/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	1854	2	1854	2	0.00
24/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	1880	2	1880	2	0.00
24/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	1828	2	1828	2	0.00
24/03/2022	2044 On 03-November-22			Bond Future	10.99	83.1775	10.9922	83.1775	0.00
24/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4785	4	4785	4	0.00
24/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4828	4	4828	4	0.00
24/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4870	4	4870	4	0.00
24/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2061	2	2061	2	0.00
24/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2084	2	2084	2	0.00
24/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2107	2	2107	2	0.00
24/03/2022	2044 On 02-February-23			Bond Future	11.12	80.1684	11.1190	80.1684	0.00
24/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3931	3	3931	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
24/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3860	3	3860	3	0.00
24/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3895	3	3895	3	0.00
24/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	3686	4	3686	4	0.00
24/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	3718	4	3718	4	0.00
24/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	3654	4	3654	4	0.00
24/03/2022	2046 On 05-May-22			Bond Future	115.11	115.4804	115.1107	115.4804	14,104.00
24/03/2022	2046 On 04-August-22			Bond Future	116.69	117.0673	116.6914	117.0673	2,969.00
24/03/2022	2046 On 03-November-22			Bond Future	116.50	116.8795	116.4971	116.8795	0.00
24/03/2022	2046 On 02-February-23			Bond Future	118.44	118.8298	118.4401	118.8298	0.00
24/03/2022	2050 On 05-May-22			Bond Future	118.67	119.6488	118.6717	119.6488	8,672.00
24/03/2022	2050 On 04-August-22			Bond Future	118.27	119.2624	118.2709	119.2624	1,410.00
24/03/2022	2050 On 03-November-22			Bond Future	120.04	121.0426	120.0354	121.0426	0.00
24/03/2022	2050 On 02-February-23			Bond Future	119.96	120.9832	119.9583	120.9832	0.00
24/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	AL37 On 05-May-22			Index Future	809.04	808.5190	809.0390	808.5190	0.00
24/03/2022	AL37 On 04-August-22			Index Future	819.83	819.3140	819.8330	819.3140	0.00
24/03/2022	AL37 On 03-November-22			Index Future	831.98	831.4560	831.9770	831.4560	0.00
24/03/2022	AL37 On 02-February-23			Index Future	845.64	845.1180	845.6420	845.1180	0.00
24/03/2022	AL7T On 05-May-22			Index Future	937.53	933.7290	937.5280	933.7290	0.00
24/03/2022	AL7T On 04-August-22			Index Future	950.04	946.1950	950.0360	946.1950	0.00
24/03/2022	AL7T On 03-November-22			Index Future	964.11	960.2180	964.1090	960.2180	0.00
24/03/2022	AL7T On 02-February-23			Index Future	979.94	975.9960	979.9440	975.9960	0.00
24/03/2022	ALBI On 05-May-22			Index Future	837.48	832.5830	837.4760	832.5830	129.00
24/03/2022	ALBI On 04-August-22			Index Future	848.65	843.6980	848.6500	843.6980	92.00
24/03/2022	ALBI On 03-November-22			Index Future	861.22	856.2020	861.2210	856.2020	0.00
24/03/2022	ALBI On 02-February-23			Index Future	875.37	870.2710	875.3660	870.2710	0.00
24/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	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
24/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2022	ES33 On 05-May-22			Bond Future	11.36	76.3706	11.3563	76.3706	87.00
24/03/2022	ES33 On 04-August-22			Bond Future	11.57	77.4200	11.5710	77.4200	263.00
24/03/2022	ES33 On 03-November-22			Bond Future	11.77	74.7934	11.7726	74.7934	0.00
24/03/2022	ES33 On 02-February-23			Bond Future	11.97	76.0445	11.9662	76.0445	0.00
24/03/2022	ES42 On 05-May-22			Bond Future	11.74	74.8513	11.7402	74.8513	1,190.00
24/03/2022	ES42 On 04-August-22			Bond Future	11.93	75.8809	11.9340	75.8809	3,579.00
24/03/2022	ES42 On 03-November-22			Bond Future	12.12	72.7543	12.1166	72.7543	0.00
24/03/2022	ES42 On 02-February-23			Bond Future	12.29	73.9741	12.2857	73.9741	0.00
24/03/2022	GOVI On 05-May-22			GOVI	825.98	821.1470	825.9780	821.1470	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
24/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	377480	33	377480	33	0.00
24/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	377380	33	377380	33	0.00
24/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	377280	33	377280	33	0.00
24/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 04-August-22			GOVI	837.00	832.1090	836.9980	832.1090	0.00
24/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	177380	13	177380	13	0.00
24/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	177280	13	177280	13	0.00
24/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	177180	13	177180	13	0.00
24/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 03-November-22			GOVI	849.40	844.4410	849.3960	844.4410	0.00
24/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	289660	24	289660	24	0.00
24/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	289860	24	289860	24	0.00
24/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	289760	24	289760	24	0.00
24/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 02-February-23			GOVI	863.35	858.3170	863.3480	858.3170	0.00
24/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	125080	7	125080	7	0.00
24/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	125280	7	125280	7	0.00
24/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	125180	7	125180	7	0.00
24/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2022	IGOV On 05-May-22			Index Future	312.75	313.4270	312.7510	313.4270	499.00
24/03/2022	IGOV On 04-August-22			Index Future	317.00	317.6890	317.0010	317.6890	0.00
24/03/2022	IGOV On 03-November-22			Index Future	321.77	322.4730	321.7720	322.4730	0.00
24/03/2022	IGOV On 02-February-23			Index Future	327.13	327.8460	327.1320	327.8460	0.00
24/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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24/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.53	95.4050	4.5250	95.4050	0.00
24/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.60	95.3400	4.6000	95.3400	0.00
24/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.05	94.9250	5.0450	94.9250	0.00
24/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.13	94.8500	5.1250	94.8500	0.00
24/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.49	94.4600	5.4900	94.4600	0.00
24/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.60	94.3850	5.5950	94.3850	0.00
24/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.26	93.7200	6.2550	93.7200	68.00
24/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.59	93.4250	6.5900	93.4250	0.00
24/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.77	93.2000	6.7650	93.2000	0.00
24/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.96	93.0450	6.9600	93.0450	75.00
24/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.97	92.9850	6.9700	92.9850	72.00
24/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.23	92.7450	7.2250	92.7450	0.00
24/03/2022	R023 On 05-May-22			Bond Future	5.57	103.1674	5.5722	103.1674	14,778.00
24/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	587	1	587	1	0.00
24/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	594	1	594	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
24/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	601	1	601	1	0.00
24/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	20	0	20	0	0.00
24/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	21	0	21	0	0.00
24/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	21	0	21	0	0.00
24/03/2022	R023 On 04-August-22			Bond Future	5.68	104.5346	5.6834	104.5346	2,384.00
24/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	306	0	306	0	0.00
24/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	310	0	310	0	0.00
24/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	314	0	314	0	0.00
24/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	114	0	114	0	0.00
24/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	115	0	115	0	0.00
24/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	117	0	117	0	0.00
24/03/2022	R023 On 03-November-22			Bond Future	5.33	102.1954	5.3252	102.1954	0.00
24/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	336	0	336	0	0.00
24/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	331	0	331	0	0.00
24/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	334	0	334	0	0.00
24/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	46	0	46	0	0.00
24/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	46	0	46	0	0.00
24/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	45	0	45	0	0.00
24/03/2022	R035 On 05-May-22			Bond Future	10.41	90.3146	10.4067	90.3146	71,474.00
24/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	3053	3	3053	3	0.00
24/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	12890	12	12890	12	0.00
24/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	7564	7	7564	7	0.00
24/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2574	2	2574	2	0.00
24/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	7453	7	7453	7	0.00
24/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	7508	7	7508	7	0.00
24/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	33	0	33	0	0.00
24/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	34	0	34	0	0.00
24/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	585	1	585	1	0.00
24/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	31	0	31	0	0.00
24/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
24/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	442	1	442	1	0.00
24/03/2022	R035 On 04-August-22			Bond Future	10.59	91.4931	10.5882	91.4931	49,855.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2795	2	2795	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
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	4381	4	4381	4	0.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	9484	9	9484	9	0.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2079	2	2079	2	400.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2441	2	2441	2	0.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2723	2	2723	2	0.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2759	2	2759	2	0.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	215	0	215	0	400.00
24/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	486	0	486	0	100.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	5366	6	5366	6	0.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2446	3	2446	3	0.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	7229	8	7229	8	0.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1875	2	1875	2	0.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1901	2	1901	2	0.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2117	2	2117	2	100.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1070	1	1070	1	100.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	247	0	247	0	400.00
24/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1850	2	1850	2	0.00
24/03/2022	R035 On 03-November-22			Bond Future	10.75	88.3739	10.7452	88.3739	0.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	4261	4	4261	4	0.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	4223	4	4223	4	0.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1586	1	1586	1	1,000.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	702	1	702	1	582.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	4299	4	4299	4	0.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	11197	11	11197	11	0.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3922	4	3922	4	1,000.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2320	2	2320	2	0.00
24/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3702	3	3702	3	0.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2219	3	2219	3	582.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3404	4	3404	4	582.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	397	0	397	0	1,000.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	1867	2	1867	2	0.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	6644	7	6644	7	0.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4377	5	4377	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
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	1908	2	1908	2	0.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	1887	2	1887	2	0.00
24/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2081	2	2081	2	0.00
24/03/2022	R035 On 02-February-23			Bond Future	10.89	89.8700	10.8890	89.8700	0.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3886	4	3886	4	1,000.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3920	4	3920	4	0.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1763	2	1763	2	1,000.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	12968	12	12968	12	0.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3275	3	3275	3	0.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3306	3	3306	3	0.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3337	3	3337	3	0.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2684	2	2684	2	0.00
24/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	886	1	886	1	582.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	7705	8	7705	8	0.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5395	6	5395	6	0.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4071	4	4071	4	582.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3391	4	3391	4	0.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	465	1	465	1	1,000.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3420	4	3420	4	0.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3449	4	3449	4	0.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	2904	3	2904	3	582.00
24/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	2929	3	2929	3	0.00
24/03/2022	R186 On 05-May-22			Bond Future	8.53	111.3228	8.5333	111.3228	71,300.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1059	1	1059	1	0.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1862	2	1862	2	0.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	452	0	452	0	0.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	509	0	509	0	454.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	439	0	439	0	0.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	97	0	97	0	435.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	6	0	6	0	435.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	16	0	16	0	3,600.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2634	3	2634	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
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	262	0	262	0	454.00
24/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	466	0	466	0	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1307	1	1307	1	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1818	2	1818	2	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	135	0	135	0	454.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4249	4	4249	4	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5066	5	5066	5	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2698	3	2698	3	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1359	1	1359	1	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1231	1	1231	1	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1333	1	1333	1	0.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	282	0	282	0	454.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	641	1	641	1	4,035.00
24/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7376	7	7376	7	0.00
24/03/2022	R186 On 04-August-22			Bond Future	8.76	107.5374	8.7607	107.5374	15.00
24/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	575	1	575	1	0.00
24/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	564	1	564	1	0.00
24/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	50	0	50	0	3,600.00
24/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	585	1	585	1	0.00
24/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	4127	4	4127	4	0.00
24/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	404	0	404	0	3,600.00
24/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	436	0	436	0	3,600.00
24/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2876	3	2876	3	0.00
24/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	6985	7	6985	7	0.00
24/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3420	3	3420	3	0.00
24/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2931	3	2931	3	0.00
24/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2903	3	2903	3	0.00
24/03/2022	R186 On 03-November-22			Bond Future	8.96	109.1192	8.9634	109.1192	0.00
24/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1190	1	1190	1	0.00
24/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1161	1	1161	1	0.00
24/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1175	1	1175	1	0.00
24/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2667	3	2667	3	0.00
24/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2688	3	2688	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
24/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2646	3	2646	3	0.00
24/03/2022	R186 On 02-February-23			Bond Future	9.14	105.6248	9.1443	105.6248	0.00
24/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	953	1	953	1	0.00
24/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	930	1	930	1	0.00
24/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	941	1	941	1	0.00
24/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3661	4	3661	4	0.00
24/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3683	4	3683	4	0.00
24/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3638	4	3638	4	0.00
24/03/2022	R197 On 05-May-22			Bond Future	330.05	330.0198	330.0466	330.0198	752.00
24/03/2022	R197 On 04-August-22			Bond Future	326.14	326.1111	326.1354	326.1111	0.00
24/03/2022	R197 On 03-November-22			Bond Future	331.00	330.9794	331.0016	330.9794	0.00
24/03/2022	R197 On 02-February-23			Bond Future	327.89	327.8682	327.8883	327.8682	0.00
24/03/2022	R202 On 05-May-22			Bond Future	247.76	247.7171	247.7556	247.7171	6,375.00
24/03/2022	R202 On 04-August-22			Bond Future	246.67	246.6364	246.6732	246.6364	91.00
24/03/2022	R202 On 03-November-22			Bond Future	250.35	250.3173	250.3527	250.3173	0.00
24/03/2022	R202 On 02-February-23			Bond Future	249.94	249.9063	249.9406	249.9063	0.00
24/03/2022	R209 On 05-May-22			Bond Future	10.38	70.1126	10.3798	70.1126	20,414.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5762	5	5762	5	0.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	8399	8	8399	8	0.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	796	1	796	1	0.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	2478	2	2478	2	0.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5664	5	5664	5	0.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	23	0	23	0	2,975.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	103	0	103	0	8,525.00
24/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5713	5	5713	5	0.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	0.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	3804	4	3804	4	0.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	5269	6	5269	6	0.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	51	0	51	0	0.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	424	1	424	1	1,050.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	1537	2	1537	2	11,000.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	6	0	6	0	12,050.00
24/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	48	0	48	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
24/03/2022	R209 On 04-August-22			Bond Future	10.53	71.0586	10.5349	71.0586	1,550.00
24/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	2132	2	2132	2	0.00
24/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	2072	2	2072	2	0.00
24/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	2102	2	2102	2	0.00
24/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	1853	2	1853	2	0.00
24/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	1878	2	1878	2	0.00
24/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	1828	2	1828	2	0.00
24/03/2022	R209 On 03-November-22			Bond Future	10.68	68.9581	10.6753	68.9581	2,750.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	5362	5	5362	5	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3542	3	3542	3	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3575	3	3575	3	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3609	3	3609	3	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	981	1	981	1	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2071	2	2071	2	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	380	0	380	0	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3643	3	3643	3	0.00
24/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	228	0	228	0	6,000.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	8616	9	8616	9	0.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1753	2	1753	2	0.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	7199	8	7199	8	0.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3033	3	3033	3	0.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	4790	5	4790	5	6,000.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1772	2	1772	2	0.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1790	2	1790	2	0.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1809	2	1809	2	6,000.00
24/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1079	1	1079	1	0.00
24/03/2022	R209 On 02-February-23			Bond Future	10.80	70.0956	10.8028	70.0956	0.00
24/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2926	3	2926	3	0.00
24/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2899	3	2899	3	0.00
24/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2871	3	2871	3	0.00
24/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	2942	3	2942	3	0.00
24/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	2993	3	2993	3	0.00
24/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	2967	3	2967	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
24/03/2022	R210 On 05-May-22			Bond Future	219.07	218.8028	219.0716	218.8028	1,039.00
24/03/2022	R210 On 04-August-22			Bond Future	222.08	221.8094	222.0799	221.8094	266.00
24/03/2022	R210 On 03-November-22			Bond Future	222.46	222.1862	222.4592	222.1862	0.00
24/03/2022	R210 On 02-February-23			Bond Future	226.17	225.8925	226.1685	225.8925	0.00
24/03/2022	R213 On 05-May-22			Bond Future	10.00	83.6905	9.9987	83.6905	25,076.00
24/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3402	3	3402	3	0.00
24/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3358	3	3358	3	0.00
24/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3315	3	3315	3	0.00
24/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	162	0	162	0	0.00
24/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	167	0	167	0	0.00
24/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	172	0	172	0	0.00
24/03/2022	R213 On 04-August-22			Bond Future	10.19	84.7840	10.1947	84.7840	0.00
24/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1170	1	1170	1	0.00
24/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1130	1	1130	1	0.00
24/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1150	1	1150	1	0.00
24/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2646	3	2646	3	0.00
24/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2707	3	2707	3	0.00
24/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2676	3	2676	3	0.00
24/03/2022	R213 On 03-November-22			Bond Future	10.36	82.5111	10.3649	82.5111	0.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2414	2	2414	2	0.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1459	1	1459	1	0.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1905	2	1905	2	0.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	373	0	373	0	200.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1196	1	1196	1	0.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2363	2	2363	2	0.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2388	2	2388	2	0.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	414	0	414	0	476.00
24/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2338	2	2338	2	0.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2313	2	2313	2	200.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6326	7	6326	7	0.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2268	2	2268	2	0.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2290	2	2290	2	0.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3772	4	3772	4	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
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6601	7	6601	7	0.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2753	3	2753	3	476.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3338	4	3338	4	200.00
24/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2245	2	2245	2	0.00
24/03/2022	R213 On 02-February-23			Bond Future	10.52	83.9058	10.5205	83.9058	0.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2461	2	2461	2	935.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1988	2	1988	2	0.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	508	0	508	0	476.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1967	2	1967	2	0.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1568	1	1568	1	0.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	8063	8	8063	8	0.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2009	2	2009	2	0.00
24/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2274	2	2274	2	0.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3077	3	3077	3	476.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	669	1	669	1	935.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3409	4	3409	4	0.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	2886	3	2886	3	0.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3436	4	3436	4	0.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	7203	8	7203	8	0.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4001	4	4001	4	476.00
24/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3383	4	3383	4	0.00
24/03/2022	R214 On 05-May-22			Bond Future	10.65	67.1150	10.6487	67.1150	15,322.00
24/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5992	5	5992	5	0.00
24/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	6041	5	6041	5	0.00
24/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	6091	5	6091	5	0.00
24/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	53	0	53	0	0.00
24/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	51	0	51	0	0.00
24/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	0.00
24/03/2022	R214 On 04-August-22			Bond Future	10.80	67.9902	10.8025	67.9902	1,337.00
24/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2603	2	2603	2	0.00
24/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2637	2	2637	2	0.00
24/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2671	2	2671	2	0.00
24/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1625	2	1625	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
24/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1602	2	1602	2	0.00
24/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1647	2	1647	2	0.00
24/03/2022	R214 On 03-November-22			Bond Future	10.93	65.7209	10.9350	65.7209	0.00
24/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	4001	4	4001	4	0.00
24/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3966	4	3966	4	0.00
24/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3931	3	3931	3	0.00
24/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1660	2	1660	2	0.00
24/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1679	2	1679	2	0.00
24/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1698	2	1698	2	0.00
24/03/2022	R214 On 02-February-23			Bond Future	11.06	66.8339	11.0558	66.8339	0.00
24/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	3188	3	3188	3	0.00
24/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	3129	3	3129	3	0.00
24/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	3159	3	3159	3	0.00
24/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3024	3	3024	3	0.00
24/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3050	3	3050	3	0.00
24/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	2998	3	2998	3	0.00
24/03/2022	R248 On 05-May-22			Bond Future	10.63	84.2933	10.6276	84.2933	193,475.00
24/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	8172	7	8172	7	0.00
24/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	8050	7	8050	7	0.00
24/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	8111	7	8111	7	0.00
24/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	0.00
24/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	46	0	46	0	0.00
24/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	48	0	48	0	0.00
24/03/2022	R248 On 04-August-22			Bond Future	10.78	85.3926	10.7791	85.3926	6,533.00
24/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3502	3	3502	3	0.00
24/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1316	1	1316	1	0.00
24/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3075	3	3075	3	1,700.00
24/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	213	0	213	0	0.00
24/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3415	3	3415	3	0.00
24/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3458	3	3458	3	0.00
24/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	825	1	825	1	1,700.00
24/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	4177	5	4177	5	0.00
24/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	1937	2	1937	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
24/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	1965	2	1965	2	0.00
24/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	8828	10	8828	10	0.00
24/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	5266	6	5266	6	0.00
24/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2197	3	2197	3	0.00
24/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	1910	2	1910	2	0.00
24/03/2022	R248 On 03-November-22			Bond Future	10.91	82.2462	10.9093	82.2462	0.00
24/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4945	4	4945	4	0.00
24/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4990	4	4990	4	0.00
24/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	5034	4	5034	4	0.00
24/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2222	3	2222	3	0.00
24/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2199	3	2199	3	0.00
24/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2176	3	2176	3	0.00
24/03/2022	R248 On 02-February-23			Bond Future	11.03	83.6394	11.0280	83.6394	0.00
24/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3977	3	3977	3	0.00
24/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	4014	4	4014	4	0.00
24/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	4051	4	4051	4	0.00
24/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	3686	4	3686	4	0.00
24/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	3719	4	3719	4	0.00
24/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	3752	4	3752	4	0.00