



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

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
25/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	2025 On 05-May-22			Bond Future	159.79	160.0168	159.7941	160.0168	5,484.00
25/03/2022	2025 On 04-August-22			Bond Future	160.36	160.5916	160.3642	160.5916	1,130.00
25/03/2022	2025 On 03-November-22			Bond Future	162.76	162.9871	162.7552	162.9871	0.00
25/03/2022	2025 On 02-February-23			Bond Future	163.80	164.0406	163.8020	164.0406	0.00
25/03/2022	2029 On 05-May-22			Bond Future	117.16	117.2174	117.1578	117.2174	2,745.00
25/03/2022	2029 On 04-August-22			Bond Future	118.77	118.8271	118.7656	118.8271	1,844.00
25/03/2022	2029 On 03-November-22			Bond Future	119.30	119.3678	119.3045	119.3678	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
25/03/2022	2029 On 02-February-23			Bond Future	121.29	121.3577	121.2924	121.3577	0.00
25/03/2022	2030 On 05-May-22			Bond Future	9.77	92.7918	9.7731	92.7918	70,558.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	6090	6	6090	6	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2376	2	2376	2	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2415	2	2415	2	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	257	0	257	0	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	720	1	720	1	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	18	0	18	0	200.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	28	0	28	0	1,800.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	618	1	618	1	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2	0	2	0	1,073.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2454	3	2454	3	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1521	2	1521	2	0.00
25/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	108	0	108	0	7,500.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3300	3	3300	3	0.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1339	1	1339	1	5,000.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5012	5	5012	5	0.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4594	5	4594	5	0.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	298	0	298	0	0.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	8676	9	8676	9	0.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1491	1	1491	1	5,000.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2409	2	2409	2	1,073.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	308	0	308	0	200.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	318	0	318	0	0.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	17	0	17	0	1,800.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	640	1	640	1	1,073.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	11017	11	11017	11	0.00
25/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	6842	7	6842	7	0.00
25/03/2022	2030 On 04-August-22			Bond Future	9.98	90.0372	9.9821	90.0372	25,175.00
25/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	311	0	311	0	800.00
25/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	899	1	899	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
25/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	50	0	50	0	800.00
25/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	916	1	916	1	0.00
25/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	932	1	932	1	0.00
25/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	5018	5	5018	5	0.00
25/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	490	0	490	0	800.00
25/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3003	3	3003	3	0.00
25/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3036	3	3036	3	0.00
25/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	8672	9	8672	9	0.00
25/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3069	3	3069	3	0.00
25/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	4965	5	4965	5	0.00
25/03/2022	2030 On 03-November-22			Bond Future	10.16	91.3618	10.1618	91.3618	0.00
25/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2122	2	2122	2	0.00
25/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2099	2	2099	2	0.00
25/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2145	2	2145	2	0.00
25/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2435	2	2435	2	0.00
25/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2482	2	2482	2	0.00
25/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2459	2	2459	2	0.00
25/03/2022	2030 On 02-February-23			Bond Future	10.33	88.8616	10.3293	88.8616	0.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1945	2	1945	2	0.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1805	2	1805	2	0.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	422	0	422	0	102.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1905	2	1905	2	0.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1925	2	1925	2	0.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	729	1	729	1	0.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1304	1	1304	1	0.00
25/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1543	2	1543	2	0.00
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	7651	8	7651	8	0.00
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4401	4	4401	4	102.00
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	6033	6	6033	6	0.00
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3406	3	3406	3	0.00
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3590	4	3590	4	102.00
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3458	3	3458	3	0.00
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3432	3	3432	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
25/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3980	4	3980	4	0.00
25/03/2022	2032 On 05-May-22			Bond Future	10.13	89.3672	10.1329	89.3672	141,216.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	150	0	150	0	780.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1277	1	1277	1	780.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4929	5	4929	5	0.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1646	2	1646	2	993.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5029	5	5029	5	0.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5731	6	5731	6	0.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4730	5	4730	5	0.00
25/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4979	5	4979	5	0.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	81	0	81	0	0.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	95	0	95	0	993.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	83	0	83	0	0.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	49	0	49	0	780.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	761	1	761	1	0.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	78	0	78	0	0.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1010	1	1010	1	0.00
25/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	3361	3	3361	3	0.00
25/03/2022	2032 On 04-August-22			Bond Future	10.32	90.5722	10.3208	90.5722	2,140.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	7007	7	7007	7	0.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	8315	8	8315	8	0.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1387	1	1387	1	1,300.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1644	2	1644	2	0.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1671	2	1671	2	0.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1699	2	1699	2	0.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	277	0	277	0	1,300.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	630	1	630	1	800.00
25/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	89	0	89	0	800.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	7968	8	7968	8	0.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	4024	4	4024	4	0.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	5550	5	5550	5	0.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2313	2	2313	2	0.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2284	2	2284	2	0.00

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25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2256	2	2256	2	0.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2615	3	2615	3	0.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	212	0	212	0	0.00
25/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	323	0	323	0	800.00
25/03/2022	2032 On 03-November-22			Bond Future	10.49	87.7516	10.4923	87.7516	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	3079	3	3079	3	750.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	6308	6	6308	6	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	9429	10	9429	10	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2547	3	2547	3	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2748	3	2748	3	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	3048	3	3048	3	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	523	1	523	1	500.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	399	0	399	0	180.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1596	2	1596	2	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1824	2	1824	2	500.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1708	2	1708	2	0.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	437	0	437	0	454.00
25/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1205	1	1205	1	750.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4344	4	4344	4	0.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7051	7	7051	7	0.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6795	7	6795	7	0.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6295	6	6295	6	0.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3513	3	3513	3	180.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2387	2	2387	2	180.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3676	4	3676	4	454.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3355	3	3355	3	0.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2156	2	2156	2	0.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2560	3	2560	3	454.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	423	0	423	0	750.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	879	1	879	1	500.00
25/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2134	2	2134	2	0.00
25/03/2022	2032 On 02-February-23			Bond Future	10.65	89.1986	10.6495	89.1986	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	10614	11	10614	11	0.00

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25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	6996	7	6996	7	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	531	1	531	1	454.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2271	2	2271	2	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1749	2	1749	2	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2247	2	2247	2	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1282	1	1282	1	750.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	677	1	677	1	500.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2995	3	2995	3	750.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	6420	6	6420	6	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2295	2	2295	2	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2545	3	2545	3	0.00
25/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1879	2	1879	2	500.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4159	4	4159	4	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3330	3	3330	3	454.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3610	4	3610	4	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1211	1	1211	1	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	2889	3	2889	3	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	7131	7	7131	7	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5202	5	5202	5	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3668	4	3668	4	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4354	4	4354	4	454.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3639	4	3639	4	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	7909	8	7909	8	0.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1071	1	1071	1	500.00
25/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	522	1	522	1	750.00
25/03/2022	2033 On 05-May-22			Bond Future	111.63	112.2602	111.6344	112.2602	2,719.00
25/03/2022	2033 On 04-August-22			Bond Future	113.17	113.8018	113.1664	113.8018	4,967.00
25/03/2022	2033 On 03-November-22			Bond Future	113.54	114.1853	113.5394	114.1853	0.00
25/03/2022	2033 On 02-February-23			Bond Future	115.43	116.0886	115.4312	116.0886	0.00
25/03/2022	2037 On 05-May-22			Bond Future	10.59	86.8169	10.5874	86.8169	85,127.00
25/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	7656	8	7656	8	0.00
25/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	7545	7	7545	7	0.00
25/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	7600	8	7600	8	0.00

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25/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	29	0	29	0	0.00
25/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	31	0	31	0	0.00
25/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	30	0	30	0	0.00
25/03/2022	2037 On 04-August-22			Bond Future	10.76	83.7314	10.7629	83.7314	52,420.00
25/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2799	3	2799	3	0.00
25/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3994	4	3994	4	1,050.00
25/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	4934	5	4934	5	0.00
25/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	602	1	602	1	50.00
25/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	7508	7	7508	7	0.00
25/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2762	3	2762	3	0.00
25/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2726	3	2726	3	0.00
25/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1923	2	1923	2	0.00
25/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	433	0	433	0	1,050.00
25/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1871	2	1871	2	0.00
25/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	4981	5	4981	5	0.00
25/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1897	2	1897	2	50.00
25/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	903	1	903	1	50.00
25/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1219	1	1219	1	0.00
25/03/2022	2037 On 03-November-22			Bond Future	10.91	84.9638	10.9133	84.9638	0.00
25/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	4340	4	4340	4	0.00
25/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	4419	4	4419	4	0.00
25/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	4379	4	4379	4	0.00
25/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	1963	2	1963	2	0.00
25/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	1983	2	1983	2	0.00
25/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	1943	2	1943	2	0.00
25/03/2022	2037 On 02-February-23			Bond Future	11.05	82.1084	11.0539	82.1084	0.00
25/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3399	3	3399	3	0.00
25/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3368	3	3368	3	0.00
25/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	3336	3	3336	3	0.00
25/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3482	4	3482	4	0.00
25/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3453	3	3453	3	0.00
25/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3423	3	3423	3	0.00
25/03/2022	2038 On 05-May-22			Bond Future	127.31	127.6098	127.3060	127.6098	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
25/03/2022	2038 On 04-August-22			Bond Future	127.23	127.5367	127.2275	127.5367	2,669.00
25/03/2022	2038 On 03-November-22			Bond Future	129.12	129.4396	129.1249	129.4396	0.00
25/03/2022	2038 On 02-February-23			Bond Future	129.40	129.7267	129.4039	129.7267	0.00
25/03/2022	2040 On 05-May-22			Bond Future	10.68	89.2153	10.6845	89.2153	62,131.00
25/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	33	0	33	0	1,200.00
25/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	8056	8	8056	8	0.00
25/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	7996	8	7996	8	0.00
25/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	14412	14	14412	14	0.00
25/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	8115	8	8115	8	0.00
25/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	1048	1	1048	1	1,200.00
25/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	1863	2	1863	2	0.00
25/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	37	0	37	0	0.00
25/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	36	0	36	0	0.00
25/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,200.00
25/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	39	0	39	0	0.00
25/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	6486	6	6486	6	0.00
25/03/2022	2040 On 04-August-22			Bond Future	10.85	85.9118	10.8539	85.9118	42,392.00
25/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	3204	3	3204	3	0.00
25/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	3163	3	3163	3	0.00
25/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	9137	9	9137	9	0.00
25/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	179	0	179	0	460.00
25/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1963	2	1963	2	460.00
25/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	3244	3	3244	3	0.00
25/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1912	2	1912	2	0.00
25/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	373	0	373	0	460.00
25/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	8728	9	8728	9	0.00
25/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3032	3	3032	3	0.00
25/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1965	2	1965	2	0.00
25/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1938	2	1938	2	0.00
25/03/2022	2040 On 03-November-22			Bond Future	11.00	87.1764	10.9989	87.1764	0.00
25/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4741	5	4741	5	0.00
25/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4658	5	4658	5	0.00
25/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4699	5	4699	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
25/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2041	2	2041	2	0.00
25/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2086	2	2086	2	0.00
25/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2063	2	2063	2	0.00
25/03/2022	2040 On 02-February-23			Bond Future	11.13	84.1073	11.1344	84.1073	0.00
25/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3594	4	3594	4	0.00
25/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3627	4	3627	4	0.00
25/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3661	4	3661	4	0.00
25/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	3757	4	3757	4	0.00
25/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	3789	4	3789	4	0.00
25/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	3821	4	3821	4	0.00
25/03/2022	2044 On 05-May-22			Bond Future	10.71	86.0563	10.7102	86.0563	69,637.00
25/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	8137	8	8137	8	0.00
25/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	8017	8	8017	8	0.00
25/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	8077	8	8077	8	0.00
25/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	35	0	35	0	0.00
25/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	36	0	36	0	0.00
25/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	34	0	34	0	0.00
25/03/2022	2044 On 04-August-22			Bond Future	10.87	82.8354	10.8702	82.8354	22,586.00
25/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	3451	4	3451	4	0.00
25/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	3367	3	3367	3	0.00
25/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	3409	3	3409	3	0.00
25/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	1883	2	1883	2	0.00
25/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	1909	2	1909	2	0.00
25/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	1857	2	1857	2	0.00
25/03/2022	2044 On 03-November-22			Bond Future	11.01	84.0547	11.0068	84.0547	0.00
25/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4713	5	4713	5	0.00
25/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4755	5	4755	5	0.00
25/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4798	5	4798	5	0.00
25/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2090	2	2090	2	0.00
25/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2113	2	2113	2	0.00
25/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2136	2	2136	2	0.00
25/03/2022	2044 On 02-February-23			Bond Future	11.13	81.0594	11.1343	81.0594	0.00
25/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3870	4	3870	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
25/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3799	4	3799	4	0.00
25/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3834	4	3834	4	0.00
25/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	3728	4	3728	4	0.00
25/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	3761	4	3761	4	0.00
25/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	3696	4	3696	4	0.00
25/03/2022	2046 On 05-May-22			Bond Future	114.94	115.1107	114.9353	115.1107	14,104.00
25/03/2022	2046 On 04-August-22			Bond Future	116.51	116.6914	116.5127	116.6914	2,969.00
25/03/2022	2046 On 03-November-22			Bond Future	116.31	116.4971	116.3147	116.4971	0.00
25/03/2022	2046 On 02-February-23			Bond Future	118.25	118.4401	118.2539	118.4401	0.00
25/03/2022	2050 On 05-May-22			Bond Future	118.47	118.6717	118.4709	118.6717	8,672.00
25/03/2022	2050 On 04-August-22			Bond Future	118.07	118.2709	118.0661	118.2709	1,410.00
25/03/2022	2050 On 03-November-22			Bond Future	119.83	120.0354	119.8267	120.0354	0.00
25/03/2022	2050 On 02-February-23			Bond Future	119.74	119.9583	119.7439	119.9583	0.00
25/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	AL37 On 05-May-22			Index Future	808.68	809.0390	808.6800	809.0390	0.00
25/03/2022	AL37 On 04-August-22			Index Future	819.46	819.8330	819.4620	819.8330	0.00
25/03/2022	AL37 On 03-November-22			Index Future	831.60	831.9770	831.5950	831.9770	0.00
25/03/2022	AL37 On 02-February-23			Index Future	845.25	845.6420	845.2480	845.6420	0.00
25/03/2022	AL7T On 05-May-22			Index Future	936.72	937.5280	936.7170	937.5280	0.00
25/03/2022	AL7T On 04-August-22			Index Future	949.21	950.0360	949.2060	950.0360	0.00
25/03/2022	AL7T On 03-November-22			Index Future	963.26	964.1090	963.2600	964.1090	0.00
25/03/2022	AL7T On 02-February-23			Index Future	979.07	979.9440	979.0740	979.9440	0.00
25/03/2022	ALBI On 05-May-22			Index Future	836.90	837.4760	836.8970	837.4760	129.00
25/03/2022	ALBI On 04-August-22			Index Future	848.06	848.6500	848.0550	848.6500	92.00
25/03/2022	ALBI On 03-November-22			Index Future	860.61	861.2210	860.6110	861.2210	0.00
25/03/2022	ALBI On 02-February-23			Index Future	874.74	875.3660	874.7400	875.3660	0.00
25/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	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
25/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2022	ES33 On 05-May-22			Bond Future	11.36	76.8578	11.3640	76.8578	87.00
25/03/2022	ES33 On 04-August-22			Bond Future	11.58	77.9133	11.5793	77.9133	263.00
25/03/2022	ES33 On 03-November-22			Bond Future	11.78	75.2934	11.7812	75.2934	0.00
25/03/2022	ES33 On 02-February-23			Bond Future	11.98	76.5523	11.9754	76.5523	0.00
25/03/2022	ES42 On 05-May-22			Bond Future	11.75	75.5715	11.7481	75.5715	1,190.00
25/03/2022	ES42 On 04-August-22			Bond Future	11.94	76.6102	11.9423	76.6102	3,579.00
25/03/2022	ES42 On 03-November-22			Bond Future	12.13	73.4940	12.1254	73.4940	0.00
25/03/2022	ES42 On 02-February-23			Bond Future	12.29	74.7256	12.2949	74.7256	0.00
25/03/2022	GOVI On 05-May-22			GOVI	825.40	825.9780	825.3950	825.9780	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
25/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	371650	38	371650	38	0.00
25/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	371550	38	371550	38	0.00
25/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	371450	38	371450	38	0.00
25/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 04-August-22			GOVI	836.40	836.9980	836.4000	836.9980	0.00
25/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	171400	18	171400	18	0.00
25/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	171300	18	171300	18	0.00
25/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	171200	18	171200	18	0.00
25/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 03-November-22			GOVI	848.78	849.3960	848.7840	849.3960	0.00
25/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	283540	29	283540	29	0.00
25/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	283740	29	283740	29	0.00
25/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	283640	29	283640	29	0.00
25/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 02-February-23			GOVI	862.72	863.3480	862.7190	863.3480	0.00
25/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	118790	13	118790	13	0.00
25/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	118990	13	118990	13	0.00
25/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	118890	13	118890	13	0.00
25/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2022	IGOV On 05-May-22			Index Future	312.27	312.7510	312.2690	312.7510	499.00
25/03/2022	IGOV On 04-August-22			Index Future	316.51	317.0010	316.5100	317.0010	0.00
25/03/2022	IGOV On 03-November-22			Index Future	321.27	321.7720	321.2720	321.7720	0.00
25/03/2022	IGOV On 02-February-23			Index Future	326.62	327.1320	326.6200	327.1320	0.00
25/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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25/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.49	95.4750	4.4850	95.4750	0.00
25/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.56	95.4000	4.5600	95.4000	0.00
25/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.02	94.9550	5.0150	94.9550	0.00
25/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.10	94.8750	5.1000	94.8750	0.00
25/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.54	94.5100	5.5400	94.5100	0.00
25/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.63	94.4050	5.6250	94.4050	0.00
25/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.37	93.7450	6.3700	93.7450	68.00
25/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.70	93.4100	6.6950	93.4100	0.00
25/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.93	93.2350	6.9300	93.2350	0.00
25/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.10	93.0400	7.0950	93.0400	75.00
25/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.16	93.0300	7.1550	93.0300	72.00
25/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.38	92.7750	7.3750	92.7750	0.00
25/03/2022	R023 On 05-May-22			Bond Future	5.57	103.1783	5.5698	103.1783	14,778.00
25/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	588	1	588	1	0.00
25/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	595	1	595	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
25/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	602	1	602	1	0.00
25/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	19	0	19	0	0.00
25/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	20	0	20	0	0.00
25/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	20	0	20	0	0.00
25/03/2022	R023 On 04-August-22			Bond Future	5.68	104.5449	5.6815	104.5449	2,384.00
25/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	306	0	306	0	0.00
25/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	310	0	310	0	0.00
25/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	314	0	314	0	0.00
25/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	113	0	113	0	0.00
25/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	114	0	114	0	0.00
25/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	116	0	116	0	0.00
25/03/2022	R023 On 03-November-22			Bond Future	5.32	102.2049	5.3244	102.2049	0.00
25/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	336	0	336	0	0.00
25/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	331	0	331	0	0.00
25/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	333	0	333	0	0.00
25/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	46	0	46	0	0.00
25/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	46	0	46	0	0.00
25/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	45	0	45	0	0.00
25/03/2022	R035 On 05-May-22			Bond Future	10.42	90.9817	10.4249	90.9817	71,474.00
25/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2948	3	2948	3	0.00
25/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	12772	13	12772	13	0.00
25/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	7446	8	7446	8	0.00
25/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2475	3	2475	3	0.00
25/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	7335	7	7335	7	0.00
25/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	7390	8	7390	8	0.00
25/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	33	0	33	0	0.00
25/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	34	0	34	0	0.00
25/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	604	1	604	1	0.00
25/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	32	0	32	0	0.00
25/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	455	0	455	0	0.00
25/03/2022	R035 On 04-August-22			Bond Future	10.61	92.1685	10.6073	92.1685	49,855.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2718	3	2718	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
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	4286	4	4286	4	0.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	9369	9	9369	9	0.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2013	2	2013	2	400.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2369	2	2369	2	0.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2646	3	2646	3	0.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2682	3	2682	3	0.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	201	0	201	0	400.00
25/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	459	0	459	0	100.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	5460	5	5460	5	0.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2499	2	2499	2	0.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	7336	7	7336	7	0.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1918	2	1918	2	0.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1945	2	1945	2	0.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2165	2	2165	2	100.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1096	1	1096	1	100.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	252	0	252	0	400.00
25/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1892	2	1892	2	0.00
25/03/2022	R035 On 03-November-22			Bond Future	10.77	89.0585	10.7652	89.0585	0.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	4176	4	4176	4	0.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	4138	4	4138	4	0.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1537	2	1537	2	1,000.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	674	1	674	1	582.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	4214	4	4214	4	0.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	11082	11	11082	11	0.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3840	4	3840	4	1,000.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2259	2	2259	2	0.00
25/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3623	4	3623	4	0.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2263	2	2263	2	582.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3465	3	3465	3	582.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	405	0	405	0	1,000.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	1904	2	1904	2	0.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	6739	7	6739	7	0.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4450	4	4450	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
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	1946	2	1946	2	0.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	1925	2	1925	2	0.00
25/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2122	2	2122	2	0.00
25/03/2022	R035 On 02-February-23			Bond Future	10.91	90.5650	10.9099	90.5650	0.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3811	4	3811	4	1,000.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3844	4	3844	4	0.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1715	2	1715	2	1,000.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	12852	13	12852	13	0.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3206	3	3206	3	0.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3237	3	3237	3	0.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3267	3	3267	3	0.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2622	3	2622	3	0.00
25/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	856	1	856	1	582.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	7800	8	7800	8	0.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5473	5	5473	5	0.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4135	4	4135	4	582.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3447	3	3447	3	0.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	474	0	474	0	1,000.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3476	3	3476	3	0.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3506	3	3506	3	0.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	2953	3	2953	3	582.00
25/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	2979	3	2979	3	0.00
25/03/2022	R186 On 05-May-22			Bond Future	8.55	111.3943	8.5461	111.3943	71,275.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1020	1	1020	1	0.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1816	2	1816	2	0.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	427	0	427	0	0.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	482	1	482	1	454.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	414	0	414	0	0.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	88	0	88	0	435.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	5	0	5	0	435.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	14	0	14	0	3,600.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2585	3	2585	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
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	243	0	243	0	454.00
25/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	440	0	440	0	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1331	1	1331	1	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1850	2	1850	2	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	135	0	135	0	454.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4297	4	4297	4	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5116	5	5116	5	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2739	3	2739	3	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1384	1	1384	1	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1254	1	1254	1	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1357	1	1357	1	0.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	285	0	285	0	454.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	653	1	653	1	4,035.00
25/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7426	7	7426	7	0.00
25/03/2022	R186 On 04-August-22			Bond Future	8.77	107.6088	8.7746	107.6088	15.00
25/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	556	1	556	1	0.00
25/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	546	1	546	1	0.00
25/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	47	0	47	0	3,600.00
25/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	567	1	567	1	0.00
25/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	4081	4	4081	4	0.00
25/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	390	0	390	0	3,600.00
25/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	442	0	442	0	3,600.00
25/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2910	3	2910	3	0.00
25/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	7034	7	7034	7	0.00
25/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3457	3	3457	3	0.00
25/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2965	3	2965	3	0.00
25/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2937	3	2937	3	0.00
25/03/2022	R186 On 03-November-22			Bond Future	8.98	109.1908	8.9787	109.1908	0.00
25/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1165	1	1165	1	0.00
25/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1137	1	1137	1	0.00
25/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1151	1	1151	1	0.00
25/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2696	3	2696	3	0.00
25/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2717	3	2717	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
25/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2675	3	2675	3	0.00
25/03/2022	R186 On 02-February-23			Bond Future	9.16	105.6967	9.1611	105.6967	0.00
25/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	933	1	933	1	0.00
25/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	911	1	911	1	0.00
25/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	922	1	922	1	0.00
25/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3696	4	3696	4	0.00
25/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3719	4	3719	4	0.00
25/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3674	4	3674	4	0.00
25/03/2022	R197 On 05-May-22			Bond Future	330.07	330.0466	330.0734	330.0466	752.00
25/03/2022	R197 On 04-August-22			Bond Future	326.16	326.1354	326.1596	326.1354	0.00
25/03/2022	R197 On 03-November-22			Bond Future	331.02	331.0016	331.0237	331.0016	0.00
25/03/2022	R197 On 02-February-23			Bond Future	327.90	327.8883	327.9041	327.8883	0.00
25/03/2022	R202 On 05-May-22			Bond Future	247.79	247.7556	247.7939	247.7556	6,375.00
25/03/2022	R202 On 04-August-22			Bond Future	246.71	246.6732	246.7098	246.6732	91.00
25/03/2022	R202 On 03-November-22			Bond Future	250.39	250.3527	250.3881	250.3527	0.00
25/03/2022	R202 On 02-February-23			Bond Future	249.97	249.9406	249.9725	249.9406	0.00
25/03/2022	R209 On 05-May-22			Bond Future	10.39	70.6387	10.3882	70.6387	20,414.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5713	6	5713	6	0.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	8352	8	8352	8	0.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	764	1	764	1	0.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	2431	2	2431	2	0.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5615	6	5615	6	0.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	21	0	21	0	2,975.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	95	0	95	0	8,525.00
25/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5664	6	5664	6	0.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	48	0	48	0	0.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	3843	4	3843	4	0.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	5314	5	5314	5	0.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	0.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	424	0	424	0	1,050.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	1553	2	1553	2	11,000.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	12,050.00
25/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	47	0	47	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
25/03/2022	R209 On 04-August-22			Bond Future	10.54	71.5911	10.5437	71.5911	1,550.00
25/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	2098	2	2098	2	0.00
25/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	2039	2	2039	2	0.00
25/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	2069	2	2069	2	0.00
25/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	1868	2	1868	2	0.00
25/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	1893	2	1893	2	0.00
25/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	1843	2	1843	2	0.00
25/03/2022	R209 On 03-November-22			Bond Future	10.68	69.4979	10.6845	69.4979	2,750.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	5320	5	5320	5	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3505	4	3505	4	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3539	4	3539	4	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3572	4	3572	4	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	963	1	963	1	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2043	2	2043	2	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	371	0	371	0	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3606	4	3606	4	0.00
25/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	221	0	221	0	6,000.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	8660	9	8660	9	0.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1766	2	1766	2	0.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	7239	7	7239	7	0.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3054	3	3054	3	0.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	4822	5	4822	5	6,000.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1785	2	1785	2	0.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1803	2	1803	2	0.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1822	2	1822	2	6,000.00
25/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1086	1	1086	1	0.00
25/03/2022	R209 On 02-February-23			Bond Future	10.81	70.6437	10.8124	70.6437	0.00
25/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2895	3	2895	3	0.00
25/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2868	3	2868	3	0.00
25/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2841	3	2841	3	0.00
25/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	2961	3	2961	3	0.00
25/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3014	3	3014	3	0.00
25/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	2987	3	2987	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
25/03/2022	R210 On 05-May-22			Bond Future	218.37	219.0716	218.3743	219.0716	1,039.00
25/03/2022	R210 On 04-August-22			Bond Future	221.37	222.0799	221.3713	222.0799	266.00
25/03/2022	R210 On 03-November-22			Bond Future	221.74	222.4592	221.7378	222.4592	0.00
25/03/2022	R210 On 02-February-23			Bond Future	225.43	226.1685	225.4335	226.1685	0.00
25/03/2022	R213 On 05-May-22			Bond Future	10.01	84.0395	10.0117	84.0395	25,076.00
25/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3336	3	3336	3	0.00
25/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3293	3	3293	3	0.00
25/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3250	3	3250	3	0.00
25/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	163	0	163	0	0.00
25/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	168	0	168	0	0.00
25/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	173	0	173	0	0.00
25/03/2022	R213 On 04-August-22			Bond Future	10.21	85.1371	10.2085	85.1371	0.00
25/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1138	1	1138	1	0.00
25/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1098	1	1098	1	0.00
25/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1118	1	1118	1	0.00
25/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2682	3	2682	3	0.00
25/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2743	3	2743	3	0.00
25/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2712	3	2712	3	0.00
25/03/2022	R213 On 03-November-22			Bond Future	10.38	82.8686	10.3794	82.8686	0.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2372	2	2372	2	0.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1428	1	1428	1	0.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1869	2	1869	2	0.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	361	0	361	0	200.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1168	1	1168	1	0.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2321	2	2321	2	0.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2347	2	2347	2	0.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	401	0	401	0	476.00
25/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2297	2	2297	2	0.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2342	2	2342	2	200.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6383	6	6383	6	0.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2296	2	2296	2	0.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2319	2	2319	2	0.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3814	4	3814	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
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6659	7	6659	7	0.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2786	3	2786	3	476.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3377	3	3377	3	200.00
25/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2273	2	2273	2	0.00
25/03/2022	R213 On 02-February-23			Bond Future	10.54	84.2685	10.5358	84.2685	0.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2422	2	2422	2	935.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1953	2	1953	2	0.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	494	1	494	1	476.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1932	2	1932	2	0.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1537	2	1537	2	0.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	8000	8	8000	8	0.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1975	2	1975	2	0.00
25/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2237	2	2237	2	0.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3111	3	3111	3	476.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	677	1	677	1	935.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3446	3	3446	3	0.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	2918	3	2918	3	0.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3473	3	3473	3	0.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	7261	7	7261	7	0.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4043	4	4043	4	476.00
25/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3420	3	3420	3	0.00
25/03/2022	R214 On 05-May-22			Bond Future	10.66	67.8106	10.6571	67.8106	15,322.00
25/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5941	6	5941	6	0.00
25/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5990	6	5990	6	0.00
25/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	6040	6	6040	6	0.00
25/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	51	0	51	0	0.00
25/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	0.00
25/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	48	0	48	0	0.00
25/03/2022	R214 On 04-August-22			Bond Future	10.81	68.6947	10.8113	68.6947	1,337.00
25/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2566	3	2566	3	0.00
25/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2600	3	2600	3	0.00
25/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2633	3	2633	3	0.00
25/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1638	2	1638	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
25/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1615	2	1615	2	0.00
25/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	1660	2	1660	2	0.00
25/03/2022	R214 On 03-November-22			Bond Future	10.94	66.4351	10.9442	66.4351	0.00
25/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3962	4	3962	4	0.00
25/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3927	4	3927	4	0.00
25/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3892	4	3892	4	0.00
25/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1673	2	1673	2	0.00
25/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1691	2	1691	2	0.00
25/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	1710	2	1710	2	0.00
25/03/2022	R214 On 02-February-23			Bond Future	11.07	67.5594	11.0654	67.5594	0.00
25/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	3155	3	3155	3	0.00
25/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	3097	3	3097	3	0.00
25/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	3125	3	3125	3	0.00
25/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3044	3	3044	3	0.00
25/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3071	3	3071	3	0.00
25/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3018	3	3018	3	0.00
25/03/2022	R248 On 05-May-22			Bond Future	10.64	85.2153	10.6411	85.2153	193,475.00
25/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	8070	8	8070	8	0.00
25/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	7948	8	7948	8	0.00
25/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	8009	8	8009	8	0.00
25/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	49	0	49	0	0.00
25/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	46	0	46	0	0.00
25/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	47	0	47	0	0.00
25/03/2022	R248 On 04-August-22			Bond Future	10.79	86.3263	10.7932	86.3263	6,533.00
25/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3429	4	3429	4	0.00
25/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1273	1	1273	1	0.00
25/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3007	3	3007	3	1,700.00
25/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	201	0	201	0	0.00
25/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3343	3	3343	3	0.00
25/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	3386	3	3386	3	0.00
25/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	793	1	793	1	1,700.00
25/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	4238	4	4238	4	0.00
25/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	1968	2	1968	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
25/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	1996	2	1996	2	0.00
25/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	8920	9	8920	9	0.00
25/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	5338	5	5338	5	0.00
25/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2232	2	2232	2	0.00
25/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	1941	2	1941	2	0.00
25/03/2022	R248 On 03-November-22			Bond Future	10.92	83.1929	10.9241	83.1929	0.00
25/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4869	5	4869	5	0.00
25/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4914	5	4914	5	0.00
25/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4958	5	4958	5	0.00
25/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2253	2	2253	2	0.00
25/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2229	2	2229	2	0.00
25/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2206	2	2206	2	0.00
25/03/2022	R248 On 02-February-23			Bond Future	11.04	84.6010	11.0434	84.6010	0.00
25/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3913	4	3913	4	0.00
25/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3950	4	3950	4	0.00
25/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3987	4	3987	4	0.00
25/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	3730	4	3730	4	0.00
25/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	3763	4	3763	4	0.00
25/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	3797	4	3797	4	0.00