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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
31/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	2025 On 05-May-22			Bond Future	159.79	159.7053	159.7916	159.7053	5,484.00
31/03/2022	2025 On 04-August-22			Bond Future	160.33	160.2466	160.3330	160.2466	1,130.00
31/03/2022	2025 On 03-November-22			Bond Future	162.73	162.6439	162.7303	162.6439	0.00
31/03/2022	2025 On 02-February-23			Bond Future	163.83	163.7475	163.8340	163.7475	0.00
31/03/2022	2029 On 05-May-22			Bond Future	116.68	116.6000	116.6779	116.6000	2,745.00
31/03/2022	2029 On 04-August-22			Bond Future	118.26	118.1799	118.2581	118.1799	1,844.00
31/03/2022	2029 On 03-November-22			Bond Future	118.79	118.7162	118.7946	118.7162	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
31/03/2022	2029 On 02-February-23			Bond Future	120.82	120.7368	120.8155	120.7368	0.00
31/03/2022	2030 On 05-May-22			Bond Future	9.66	93.4587	9.6612	93.4587	68,898.00
31/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
31/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6643	7	6643	7	0.00
31/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2828	3	2828	3	0.00
31/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2870	3	2870	3	0.00
31/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	359	0	359	0	0.00
31/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	940	1	940	1	0.00
31/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	23	0	23	0	200.00
31/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	38	0	38	0	1,800.00
31/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	818	1	818	1	0.00
31/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
31/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	2	0	2	0	1,073.00
31/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	2912	3	2912	3	0.00
31/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1881	2	1881	2	0.00
31/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	153	0	153	0	7,500.00
31/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	2782	3	2782	3	0.00
31/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	997	1	997	1	5,000.00
31/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4454	4	4454	4	0.00
31/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4041	4	4041	4	0.00
31/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	193	0	193	0	0.00
31/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8112	8	8112	8	0.00
31/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1128	1	1128	1	5,000.00
31/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	1948	2	1948	2	1,073.00
31/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	200	0	200	0	200.00
31/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	207	0	207	0	0.00
31/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	7	0	7	0	1,800.00
31/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	438	0	438	0	1,073.00
31/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10454	10	10454	10	0.00
31/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6279	6	6279	6	0.00
31/03/2022	2030 On 04-August-22			Bond Future	9.87	90.6960	9.8680	90.6960	24,874.00
31/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	396	0	396	0	800.00
31/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1081	1	1081	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
31/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	56	0	56	0	800.00
31/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1099	1	1099	1	0.00
31/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1118	1	1118	1	0.00
31/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5488	6	5488	6	0.00
31/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	407	0	407	0	800.00
31/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2635	2	2635	2	0.00
31/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2666	3	2666	3	0.00
31/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8125	8	8125	8	0.00
31/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2697	3	2697	3	0.00
31/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4496	4	4496	4	0.00
31/03/2022	2030 On 03-November-22			Bond Future	10.04	92.0344	10.0414	92.0344	0.00
31/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2405	2	2405	2	0.00
31/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2380	2	2380	2	0.00
31/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2431	3	2431	3	0.00
31/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2155	2	2155	2	0.00
31/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2198	2	2198	2	0.00
31/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2176	2	2176	2	0.00
31/03/2022	2030 On 02-February-23			Bond Future	10.20	89.5776	10.1957	89.5776	0.00
31/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2223	2	2223	2	0.00
31/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2072	2	2072	2	0.00
31/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	497	1	497	1	102.00
31/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2179	2	2179	2	0.00
31/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2201	2	2201	2	0.00
31/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	845	1	845	1	0.00
31/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1528	2	1528	2	0.00
31/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1789	2	1789	2	0.00
31/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7119	7	7119	7	0.00
31/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4017	4	4017	4	102.00
31/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5542	5	5542	5	0.00
31/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3076	3	3076	3	0.00
31/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3250	3	3250	3	102.00
31/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3125	3	3125	3	0.00
31/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3100	3	3100	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
31/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3620	3	3620	3	0.00
31/03/2022	2032 On 05-May-22			Bond Future	10.02	90.2583	10.0177	90.2583	141,140.00
31/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	213	0	213	0	780.00
31/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1611	2	1611	2	780.00
31/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5542	6	5542	6	0.00
31/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	2039	2	2039	2	993.00
31/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5644	6	5644	6	0.00
31/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	6358	7	6358	7	0.00
31/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	5339	6	5339	6	0.00
31/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5593	6	5593	6	0.00
31/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	38	0	38	0	0.00
31/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	47	0	47	0	993.00
31/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	40	0	40	0	0.00
31/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	20	0	20	0	780.00
31/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	497	0	497	0	0.00
31/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	36	0	36	0	0.00
31/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	687	1	687	1	0.00
31/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	2768	3	2768	3	0.00
31/03/2022	2032 On 04-August-22			Bond Future	10.20	91.4588	10.2035	91.4588	2,140.00
31/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7597	8	7597	8	0.00
31/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8922	9	8922	9	0.00
31/03/2022	2032 On 04-August-22	10.10	Call	Bond Future	1685	2	1685	2	1,300.00
31/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1963	2	1963	2	0.00
31/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1993	2	1993	2	0.00
31/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	2022	2	2022	2	0.00
31/03/2022	2032 On 04-August-22	9.40	Call	Bond Future	367	0	367	0	1,300.00
31/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	825	1	825	1	800.00
31/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	108	0	108	0	800.00
31/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	7339	7	7339	7	0.00
31/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	3570	3	3570	3	0.00
31/03/2022	2032 On 04-August-22	9.40	Put	Bond Future	4991	5	4991	5	0.00
31/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	1983	2	1983	2	0.00
31/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	1957	2	1957	2	0.00

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31/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	1930	2	1930	2	0.00
31/03/2022	2032 On 04-August-22	10.10	Put	Bond Future	2263	2	2263	2	0.00
31/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	170	0	170	0	0.00
31/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	264	0	264	0	800.00
31/03/2022	2032 On 03-November-22			Bond Future	10.37	88.6550	10.3693	88.6550	0.00
31/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	3502	4	3502	4	750.00
31/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	6874	7	6874	7	0.00
31/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	10036	10	10036	10	0.00
31/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2921	3	2921	3	0.00
31/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	3141	3	3141	3	0.00
31/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3469	4	3469	4	0.00
31/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1887	2	1887	2	0.00
31/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	2134	2	2134	2	500.00
31/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	671	1	671	1	500.00
31/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	493	1	493	1	180.00
31/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	2008	2	2008	2	0.00
31/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	548	1	548	1	454.00
31/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1460	2	1460	2	750.00
31/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	3937	4	3937	4	0.00
31/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	6483	6	6483	6	0.00
31/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6243	6	6243	6	0.00
31/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	5781	5	5781	5	0.00
31/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3151	3	3151	3	180.00
31/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2117	2	2117	2	180.00
31/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3305	3	3305	3	454.00
31/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	3002	3	3002	3	0.00
31/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	1914	2	1914	2	0.00
31/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2271	2	2271	2	454.00
31/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	367	0	367	0	750.00
31/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	783	1	783	1	500.00
31/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	1894	2	1894	2	0.00
31/03/2022	2032 On 02-February-23			Bond Future	10.52	90.1485	10.5152	90.1485	0.00
31/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	11228	12	11228	12	0.00

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31/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	7602	8	7602	8	0.00
31/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2630	3	2630	3	0.00
31/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	2066	2	2066	2	0.00
31/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	647	1	647	1	454.00
31/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2604	3	2604	3	0.00
31/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1553	2	1553	2	750.00
31/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	818	1	818	1	500.00
31/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	3407	4	3407	4	750.00
31/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	7012	7	7012	7	0.00
31/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2656	3	2656	3	0.00
31/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2923	3	2923	3	0.00
31/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	2207	2	2207	2	500.00
31/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	3782	4	3782	4	0.00
31/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3003	3	3003	3	454.00
31/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3266	3	3266	3	0.00
31/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	1099	1	1099	1	0.00
31/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	2596	2	2596	2	0.00
31/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	6567	6	6567	6	0.00
31/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	4767	4	4767	4	0.00
31/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3320	3	3320	3	0.00
31/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7320	7	7320	7	0.00
31/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	3966	4	3966	4	454.00
31/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3293	3	3293	3	0.00
31/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	973	1	973	1	500.00
31/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	432	0	432	0	750.00
31/03/2022	2033 On 05-May-22			Bond Future	111.80	112.0095	111.8001	112.0095	2,719.00
31/03/2022	2033 On 04-August-22			Bond Future	113.31	113.5272	113.3141	113.5272	4,967.00
31/03/2022	2033 On 03-November-22			Bond Future	113.69	113.9115	113.6943	113.9115	0.00
31/03/2022	2033 On 02-February-23			Bond Future	115.63	115.8501	115.6284	115.8501	0.00
31/03/2022	2037 On 05-May-22			Bond Future	10.54	87.9367	10.5443	87.9367	85,127.00
31/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	7925	9	7925	9	0.00
31/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	7813	9	7813	9	0.00
31/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	7869	9	7869	9	0.00

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31/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	15	0	15	0	0.00
31/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	17	0	17	0	0.00
31/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	16	0	16	0	0.00
31/03/2022	2037 On 04-August-22			Bond Future	10.72	84.8502	10.7206	84.8502	51,940.00
31/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	3056	3	3056	3	0.00
31/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	4304	5	4304	5	1,050.00
31/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	774	1	774	1	50.00
31/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	5257	6	5257	6	0.00
31/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7809	8	7809	8	0.00
31/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	3017	3	3017	3	0.00
31/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2979	3	2979	3	0.00
31/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	1906	1	1906	1	0.00
31/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	463	0	463	0	1,050.00
31/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	1857	1	1857	1	0.00
31/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	956	1	956	1	50.00
31/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	4882	4	4882	4	0.00
31/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	1881	1	1881	1	50.00
31/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1259	1	1259	1	0.00
31/03/2022	2037 On 03-November-22			Bond Future	10.87	86.1027	10.8688	86.1027	0.00
31/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	4600	5	4600	5	0.00
31/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4682	5	4682	5	0.00
31/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4641	5	4641	5	0.00
31/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	1947	2	1947	2	0.00
31/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	1966	2	1966	2	0.00
31/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	1928	2	1928	2	0.00
31/03/2022	2037 On 02-February-23			Bond Future	11.00	83.2964	11.0028	83.2964	0.00
31/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3693	4	3693	4	0.00
31/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3659	4	3659	4	0.00
31/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3626	4	3626	4	0.00
31/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	3459	3	3459	3	0.00
31/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	3432	3	3432	3	0.00
31/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	3404	3	3404	3	0.00
31/03/2022	2038 On 05-May-22			Bond Future	127.21	127.2883	127.2131	127.2883	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
31/03/2022	2038 On 04-August-22			Bond Future	127.11	127.1875	127.1104	127.1875	2,711.00
31/03/2022	2038 On 03-November-22			Bond Future	129.01	129.0908	129.0115	129.0908	0.00
31/03/2022	2038 On 02-February-23			Bond Future	129.33	129.4159	129.3342	129.4159	0.00
31/03/2022	2040 On 05-May-22			Bond Future	10.65	90.0613	10.6470	90.0613	62,127.00
31/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	32	0	32	0	1,200.00
31/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	8246	9	8246	9	0.00
31/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	8306	9	8306	9	0.00
31/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	8365	9	8365	9	0.00
31/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1110	1	1110	1	1,200.00
31/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	14678	15	14678	15	0.00
31/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
31/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	1659	1	1659	1	0.00
31/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	21	0	21	0	0.00
31/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	20	0	20	0	0.00
31/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	22	0	22	0	0.00
31/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	6220	6	6220	6	0.00
31/03/2022	2040 On 04-August-22			Bond Future	10.82	86.7527	10.8172	86.7527	42,392.00
31/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3395	4	3395	4	0.00
31/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	9387	10	9387	10	0.00
31/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	183	0	183	0	460.00
31/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	2120	2	2120	2	460.00
31/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3353	4	3353	4	0.00
31/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3438	4	3438	4	0.00
31/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	1852	2	1852	2	0.00
31/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	369	0	369	0	460.00
31/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	8479	8	8479	8	0.00
31/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	1901	2	1901	2	0.00
31/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	2936	3	2936	3	0.00
31/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	1876	2	1876	2	0.00
31/03/2022	2040 On 03-November-22			Bond Future	10.96	88.0335	10.9602	88.0335	0.00
31/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	5098	5	5098	5	0.00
31/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	5011	5	5011	5	0.00
31/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	5054	5	5054	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
31/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2137	2	2137	2	0.00
31/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2178	2	2178	2	0.00
31/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2157	2	2157	2	0.00
31/03/2022	2040 On 02-February-23			Bond Future	11.09	85.0096	11.0897	85.0096	0.00
31/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3832	4	3832	4	0.00
31/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3866	4	3866	4	0.00
31/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3901	4	3901	4	0.00
31/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	3701	3	3701	3	0.00
31/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	3732	3	3732	3	0.00
31/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	3764	3	3764	3	0.00
31/03/2022	2044 On 05-May-22			Bond Future	10.66	87.0690	10.6632	87.0690	69,337.00
31/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	8467	9	8467	9	0.00
31/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	8347	9	8347	9	0.00
31/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	8407	9	8407	9	0.00
31/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	23	0	23	0	0.00
31/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	24	0	24	0	0.00
31/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	22	0	22	0	0.00
31/03/2022	2044 On 04-August-22			Bond Future	10.82	83.8458	10.8235	83.8458	22,586.00
31/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3708	4	3708	4	0.00
31/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	3619	4	3619	4	0.00
31/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3663	4	3663	4	0.00
31/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	1807	1	1807	1	0.00
31/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	1831	1	1831	1	0.00
31/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	1783	1	1783	1	0.00
31/03/2022	2044 On 03-November-22			Bond Future	10.96	85.0838	10.9579	85.0838	0.00
31/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	5131	5	5131	5	0.00
31/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	5175	5	5175	5	0.00
31/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	5220	6	5220	6	0.00
31/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2173	2	2173	2	0.00
31/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2194	2	2194	2	0.00
31/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2215	2	2215	2	0.00
31/03/2022	2044 On 02-February-23			Bond Future	11.08	82.1354	11.0792	82.1354	0.00
31/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	4167	4	4167	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
31/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	4131	4	4131	4	0.00
31/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	4095	4	4095	4	0.00
31/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	3682	3	3682	3	0.00
31/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	3650	3	3650	3	0.00
31/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	3619	3	3619	3	0.00
31/03/2022	2046 On 05-May-22			Bond Future	115.00	114.9919	114.9967	114.9919	14,454.00
31/03/2022	2046 On 04-August-22			Bond Future	116.55	116.5501	116.5541	116.5501	2,969.00
31/03/2022	2046 On 03-November-22			Bond Future	116.36	116.3587	116.3620	116.3587	0.00
31/03/2022	2046 On 02-February-23			Bond Future	118.34	118.3404	118.3427	118.3404	0.00
31/03/2022	2050 On 05-May-22			Bond Future	118.54	118.5300	118.5350	118.5300	8,792.00
31/03/2022	2050 On 04-August-22			Bond Future	118.11	118.1054	118.1099	118.1054	1,410.00
31/03/2022	2050 On 03-November-22			Bond Future	119.88	119.8726	119.8763	119.8726	0.00
31/03/2022	2050 On 02-February-23			Bond Future	119.84	119.8338	119.8365	119.8338	0.00
31/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	AL37 On 05-May-22			Index Future	818.30	816.2990	818.2980	816.2990	0.00
31/03/2022	AL37 On 04-August-22			Index Future	829.06	827.0410	829.0600	827.0410	0.00
31/03/2022	AL37 On 03-November-22			Index Future	841.37	839.3260	841.3690	839.3260	0.00
31/03/2022	AL37 On 02-February-23			Index Future	855.47	853.4040	855.4740	853.4040	0.00
31/03/2022	AL7T On 05-May-22			Index Future	942.77	945.3440	942.7670	945.3440	0.00
31/03/2022	AL7T On 04-August-22			Index Future	955.17	957.7840	955.1660	957.7840	0.00
31/03/2022	AL7T On 03-November-22			Index Future	969.35	972.0120	969.3480	972.0120	0.00
31/03/2022	AL7T On 02-February-23			Index Future	985.60	988.3150	985.5980	988.3150	0.00
31/03/2022	ALBI On 05-May-22			Index Future	841.89	845.7190	841.8910	845.7190	129.00
31/03/2022	ALBI On 04-August-22			Index Future	852.96	856.8480	852.9630	856.8480	92.00
31/03/2022	ALBI On 03-November-22			Index Future	865.63	869.5770	865.6280	869.5770	0.00
31/03/2022	ALBI On 02-February-23			Index Future	880.14	884.1620	880.1390	884.1620	0.00
31/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	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
31/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2022	ES33 On 05-May-22			Bond Future	11.32	77.6017	11.3235	77.6017	87.00
31/03/2022	ES33 On 04-August-22			Bond Future	11.54	78.6532	11.5397	78.6532	263.00
31/03/2022	ES33 On 03-November-22			Bond Future	11.74	76.0478	11.7394	76.0478	0.00
31/03/2022	ES33 On 02-February-23			Bond Future	11.93	77.3463	11.9262	77.3463	0.00
31/03/2022	ES42 On 05-May-22			Bond Future	11.71	76.3760	11.7132	76.3760	1,190.00
31/03/2022	ES42 On 04-August-22			Bond Future	11.91	77.4115	11.9084	77.4115	3,579.00
31/03/2022	ES42 On 03-November-22			Bond Future	12.09	74.3104	12.0895	74.3104	0.00
31/03/2022	ES42 On 02-February-23			Bond Future	12.25	75.5823	12.2529	75.5823	0.00
31/03/2022	GOVI On 05-May-22			GOVI	830.35	834.1280	830.3520	834.1280	990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	421220	46	421220	46	0.00
31/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	421120	46	421120	46	0.00
31/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	421020	46	421020	46	0.00
31/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 04-August-22			GOVI	841.27	845.1040	841.2730	845.1040	0.00
31/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	220130	26	220130	26	0.00
31/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	220030	26	220030	26	0.00
31/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	219930	26	219930	26	0.00
31/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 03-November-22			GOVI	853.76	857.6580	853.7640	857.6580	0.00
31/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	333340	37	333340	37	0.00
31/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	333540	37	333540	37	0.00
31/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	333440	37	333440	37	0.00
31/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 02-February-23			GOVI	868.08	872.0440	868.0770	872.0440	0.00
31/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	172370	21	172370	21	0.00
31/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	172570	21	172570	21	0.00
31/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	172470	21	172470	21	0.00
31/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
31/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
31/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2022	IGOV On 05-May-22			Index Future	312.20	312.3550	312.1950	312.3550	499.00
31/03/2022	IGOV On 04-August-22			Index Future	316.38	316.5430	316.3780	316.5430	0.00
31/03/2022	IGOV On 03-November-22			Index Future	321.15	321.3210	321.1510	321.3210	0.00
31/03/2022	IGOV On 02-February-23			Index Future	326.61	326.7850	326.6100	326.7850	0.00
31/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
31/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
31/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
31/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.47	95.5350	4.4650	95.5350	0.00
31/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4600	4.5300	95.4600	0.00
31/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.0150	4.9400	95.0150	0.00
31/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9400	5.0350	94.9400	0.00
31/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.41	94.5300	5.4100	94.5300	0.00
31/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.4350	5.5100	94.4350	0.00
31/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.23	93.6600	6.2300	93.6600	68.00
31/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.51	93.3350	6.5100	93.3350	0.00
31/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.79	93.1100	6.7900	93.1100	0.00
31/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.96	92.9350	6.9600	92.9350	75.00
31/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.02	92.8850	7.0150	92.8850	72.00
31/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.18	92.7150	7.1800	92.7150	0.00
31/03/2022	R023 On 05-May-22			Bond Future	5.45	103.2700	5.4547	103.2700	14,749.00
31/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	667	1	667	1	0.00
31/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	674	1	674	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
31/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	682	1	682	1	0.00
31/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	7	0	7	0	0.00
31/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	8	0	8	0	0.00
31/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	8	0	8	0	0.00
31/03/2022	R023 On 04-August-22			Bond Future	5.55	104.6194	5.5459	104.6194	2,384.00
31/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	357	0	357	0	0.00
31/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	361	0	361	0	0.00
31/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	366	0	366	0	0.00
31/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	90	0	90	0	0.00
31/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	91	0	91	0	0.00
31/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	92	0	92	0	0.00
31/03/2022	R023 On 03-November-22			Bond Future	5.07	102.2840	5.0692	102.2840	0.00
31/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	400	0	400	0	0.00
31/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	395	0	395	0	0.00
31/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	398	0	398	0	0.00
31/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	31	0	31	0	0.00
31/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	31	0	31	0	0.00
31/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	31	0	31	0	0.00
31/03/2022	R035 On 05-May-22			Bond Future	10.37	91.8581	10.3713	91.8581	71,086.00
31/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	3190	4	3190	4	0.00
31/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	7777	8	7777	8	0.00
31/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	13118	14	13118	14	0.00
31/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2693	3	2693	3	0.00
31/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	7665	8	7665	8	0.00
31/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	7721	8	7721	8	0.00
31/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	17	0	17	0	0.00
31/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	17	0	17	0	0.00
31/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	475	0	475	0	0.00
31/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
31/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	16	0	16	0	0.00
31/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	350	0	350	0	0.00
31/03/2022	R035 On 04-August-22			Bond Future	10.55	93.0400	10.5541	93.0400	49,855.00
31/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	2935	3	2935	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
31/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2200	2	2200	2	400.00
31/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4569	5	4569	5	0.00
31/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	9689	10	9689	10	0.00
31/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2572	3	2572	3	0.00
31/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2861	3	2861	3	0.00
31/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	2897	3	2897	3	0.00
31/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	217	0	217	0	400.00
31/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	559	1	559	1	100.00
31/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	5225	5	5225	5	0.00
31/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	2352	2	2352	2	0.00
31/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	7017	6	7017	6	0.00
31/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	1799	1	1799	1	0.00
31/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	1824	2	1824	2	0.00
31/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2033	2	2033	2	100.00
31/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1044	1	1044	1	100.00
31/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	237	0	237	0	400.00
31/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	1774	1	1774	1	0.00
31/03/2022	R035 On 03-November-22			Bond Future	10.71	89.9467	10.7092	89.9467	0.00
31/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4545	5	4545	5	0.00
31/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4505	5	4505	5	0.00
31/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	826	1	826	1	582.00
31/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1805	2	1805	2	1,000.00
31/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4585	5	4585	5	0.00
31/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	11439	12	11439	12	0.00
31/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	4190	4	4190	4	1,000.00
31/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2538	3	2538	3	0.00
31/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3959	4	3959	4	0.00
31/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2255	2	2255	2	582.00
31/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	3401	3	3401	3	582.00
31/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	419	0	419	0	1,000.00
31/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	1932	2	1932	2	0.00
31/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	4375	4	4375	4	0.00
31/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	6547	6	6547	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	1970	2	1970	2	0.00
31/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	1951	2	1951	2	0.00
31/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	2128	2	2128	2	0.00
31/03/2022	R035 On 02-February-23			Bond Future	10.85	91.4996	10.8465	91.4996	0.00
31/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	4087	4	4087	4	1,000.00
31/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	1918	2	1918	2	1,000.00
31/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	4122	4	4122	4	0.00
31/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	13190	14	13190	14	0.00
31/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3457	4	3457	4	0.00
31/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3489	4	3489	4	0.00
31/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3521	4	3521	4	0.00
31/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2854	3	2854	3	0.00
31/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	959	1	959	1	582.00
31/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	7522	7	7522	7	0.00
31/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	5295	5	5295	5	0.00
31/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	3986	4	3986	4	582.00
31/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	3320	3	3320	3	0.00
31/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	432	0	432	0	1,000.00
31/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	3348	3	3348	3	0.00
31/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	3376	3	3376	3	0.00
31/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	2851	2	2851	2	582.00
31/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	2875	3	2875	3	0.00
31/03/2022	R186 On 05-May-22			Bond Future	8.21	112.3961	8.2101	112.3961	72,188.00
31/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
31/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1904	2	1904	2	0.00
31/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2930	3	2930	3	0.00
31/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	975	1	975	1	0.00
31/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	1071	1	1071	1	454.00
31/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	261	0	261	0	435.00
31/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	951	1	951	1	0.00
31/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	14	0	14	0	435.00
31/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	43	0	43	0	3,600.00
31/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	3806	4	3806	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
31/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	622	1	622	1	454.00
31/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	998	1	998	1	0.00
31/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	562	1	562	1	0.00
31/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	901	1	901	1	0.00
31/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	29	0	29	0	454.00
31/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	2999	3	2999	3	0.00
31/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	3797	4	3797	4	0.00
31/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	594	1	594	1	0.00
31/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1586	2	1586	2	0.00
31/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	516	1	516	1	0.00
31/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	578	1	578	1	0.00
31/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	72	0	72	0	454.00
31/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	209	0	209	0	4,035.00
31/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	6098	6	6098	6	0.00
31/03/2022	R186 On 04-August-22			Bond Future	8.42	108.6038	8.4193	108.6038	15.00
31/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	945	1	945	1	0.00
31/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	930	1	930	1	0.00
31/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	85	0	85	0	3,600.00
31/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	961	1	961	1	0.00
31/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	5194	5	5194	5	0.00
31/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	693	1	693	1	3,600.00
31/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	230	0	230	0	3,600.00
31/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	1978	2	1978	2	0.00
31/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	5746	6	5746	6	0.00
31/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2436	3	2436	3	0.00
31/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2024	2	2024	2	0.00
31/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2001	2	2001	2	0.00
31/03/2022	R186 On 03-November-22			Bond Future	8.60	110.2051	8.5952	110.2051	0.00
31/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1721	2	1721	2	0.00
31/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1684	2	1684	2	0.00
31/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1702	2	1702	2	0.00
31/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	1898	2	1898	2	0.00
31/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	1915	2	1915	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
31/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	1881	2	1881	2	0.00
31/03/2022	R186 On 02-February-23			Bond Future	8.74	106.7659	8.7355	106.7659	0.00
31/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1449	1	1449	1	0.00
31/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1419	1	1419	1	0.00
31/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1434	1	1434	1	0.00
31/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	2799	3	2799	3	0.00
31/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	2818	3	2818	3	0.00
31/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	2780	3	2780	3	0.00
31/03/2022	R197 On 05-May-22			Bond Future	329.83	329.8450	329.8338	329.8450	752.00
31/03/2022	R197 On 04-August-22			Bond Future	325.86	325.8710	325.8574	325.8710	0.00
31/03/2022	R197 On 03-November-22			Bond Future	330.73	330.7474	330.7309	330.7474	0.00
31/03/2022	R197 On 02-February-23			Bond Future	327.72	327.7425	327.7232	327.7425	0.00
31/03/2022	R202 On 05-May-22			Bond Future	247.11	248.0275	247.1110	248.0275	6,398.00
31/03/2022	R202 On 04-August-22			Bond Future	245.97	246.9035	245.9727	246.9035	91.00
31/03/2022	R202 On 03-November-22			Bond Future	249.65	250.5972	249.6506	250.5972	0.00
31/03/2022	R202 On 02-February-23			Bond Future	249.31	250.2751	249.3105	250.2751	0.00
31/03/2022	R209 On 05-May-22			Bond Future	10.35	71.4271	10.3515	71.4271	20,414.00
31/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5902	7	5902	7	0.00
31/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	8556	9	8556	9	0.00
31/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	20	0	20	0	2,975.00
31/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	94	0	94	0	8,525.00
31/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5853	6	5853	6	0.00
31/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	804	1	804	1	0.00
31/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2564	3	2564	3	0.00
31/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5804	6	5804	6	0.00
31/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	31	0	31	0	0.00
31/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	349	0	349	0	1,050.00
31/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	1385	1	1385	1	11,000.00
31/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	30	0	30	0	0.00
31/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	3634	3	3634	3	0.00
31/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5105	4	5105	4	0.00
31/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	2	0	2	0	12,050.00
31/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	29	0	29	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
31/03/2022	R209 On 04-August-22			Bond Future	10.51	72.3771	10.5081	72.3771	1,550.00
31/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2227	3	2227	3	0.00
31/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2166	2	2166	2	0.00
31/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2197	3	2197	3	0.00
31/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	1798	1	1798	1	0.00
31/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	1823	1	1823	1	0.00
31/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	1774	1	1774	1	0.00
31/03/2022	R209 On 03-November-22			Bond Future	10.65	70.2985	10.6470	70.2985	2,750.00
31/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5537	6	5537	6	0.00
31/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3697	4	3697	4	0.00
31/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3731	4	3731	4	0.00
31/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3766	4	3766	4	0.00
31/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	1087	1	1087	1	0.00
31/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2186	2	2186	2	0.00
31/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	399	0	399	0	0.00
31/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3801	4	3801	4	0.00
31/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	240	0	240	0	6,000.00
31/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	8475	8	8475	8	0.00
31/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	1757	1	1757	1	0.00
31/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7064	7	7064	7	0.00
31/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	2994	3	2994	3	0.00
31/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	4742	4	4742	4	6,000.00
31/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	1775	1	1775	1	0.00
31/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	1792	1	1792	1	0.00
31/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	1810	1	1810	1	6,000.00
31/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1100	1	1100	1	0.00
31/03/2022	R209 On 02-February-23			Bond Future	10.77	71.4825	10.7690	71.4825	0.00
31/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	3071	3	3071	3	0.00
31/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	3043	3	3043	3	0.00
31/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	3015	3	3015	3	0.00
31/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	2906	3	2906	3	0.00
31/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	2957	3	2957	3	0.00
31/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	2931	3	2931	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
31/03/2022	R210 On 05-May-22			Bond Future	217.85	218.0839	217.8460	218.0839	1,062.00
31/03/2022	R210 On 04-August-22			Bond Future	220.80	221.0388	220.7962	221.0388	266.00
31/03/2022	R210 On 03-November-22			Bond Future	221.16	221.4119	221.1641	221.4119	0.00
31/03/2022	R210 On 02-February-23			Bond Future	224.93	225.1815	224.9276	225.1815	0.00
31/03/2022	R213 On 05-May-22			Bond Future	9.90	84.7122	9.9010	84.7122	25,076.00
31/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3798	4	3798	4	0.00
31/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3843	4	3843	4	0.00
31/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3753	4	3753	4	0.00
31/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	102	0	102	0	0.00
31/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	106	0	106	0	0.00
31/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	110	0	110	0	0.00
31/03/2022	R213 On 04-August-22			Bond Future	10.10	85.8035	10.0958	85.8035	0.00
31/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1360	1	1360	1	0.00
31/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1316	1	1316	1	0.00
31/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1338	1	1338	1	0.00
31/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2344	2	2344	2	0.00
31/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2402	2	2402	2	0.00
31/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2372	2	2372	2	0.00
31/03/2022	R213 On 03-November-22			Bond Future	10.26	83.5484	10.2611	83.5484	0.00
31/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2689	3	2689	3	0.00
31/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1668	2	1668	2	0.00
31/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2146	2	2146	2	0.00
31/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1385	1	1385	1	0.00
31/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	423	0	423	0	200.00
31/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2635	3	2635	3	0.00
31/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2662	3	2662	3	0.00
31/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	468	1	468	1	476.00
31/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2607	3	2607	3	0.00
31/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2081	2	2081	2	200.00
31/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	5879	6	5879	6	0.00
31/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2040	2	2040	2	0.00
31/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2061	2	2061	2	0.00
31/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6149	6	6149	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3460	3	3460	3	476.00
31/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2492	2	2492	2	476.00
31/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3046	3	3046	3	200.00
31/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2019	2	2019	2	0.00
31/03/2022	R213 On 02-February-23			Bond Future	10.41	84.9888	10.4059	84.9888	0.00
31/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2803	3	2803	3	935.00
31/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2302	2	2302	2	0.00
31/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2280	2	2280	2	0.00
31/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	597	1	597	1	476.00
31/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1855	2	1855	2	0.00
31/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	8600	9	8600	9	0.00
31/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2325	2	2325	2	0.00
31/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2606	3	2606	3	0.00
31/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	2871	3	2871	3	476.00
31/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	668	1	668	1	935.00
31/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3185	3	3185	3	0.00
31/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	2690	3	2690	3	0.00
31/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	6754	7	6754	7	0.00
31/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	3750	4	3750	4	476.00
31/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3211	3	3211	3	0.00
31/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3160	3	3160	3	0.00
31/03/2022	R214 On 05-May-22			Bond Future	10.63	68.5716	10.6258	68.5716	15,309.00
31/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	6108	7	6108	7	0.00
31/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	6158	7	6158	7	0.00
31/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	6207	7	6207	7	0.00
31/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	33	0	33	0	0.00
31/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	32	0	32	0	0.00
31/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	30	0	30	0	0.00
31/03/2022	R214 On 04-August-22			Bond Future	10.78	69.4534	10.7810	69.4534	1,337.00
31/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2702	3	2702	3	0.00
31/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2737	3	2737	3	0.00
31/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2771	3	2771	3	0.00
31/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	1599	1	1599	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
31/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	1577	1	1577	1	0.00
31/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	1621	1	1621	1	0.00
31/03/2022	R214 On 03-November-22			Bond Future	10.91	67.2078	10.9123	67.2078	0.00
31/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	4194	4	4194	4	0.00
31/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	4230	4	4230	4	0.00
31/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	4157	4	4157	4	0.00
31/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	1760	1	1760	1	0.00
31/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	1777	1	1777	1	0.00
31/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	1795	1	1795	1	0.00
31/03/2022	R214 On 02-February-23			Bond Future	11.03	68.3687	11.0281	68.3687	0.00
31/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3342	4	3342	4	0.00
31/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3283	4	3283	4	0.00
31/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3313	4	3313	4	0.00
31/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3024	3	3024	3	0.00
31/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3050	3	3050	3	0.00
31/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	2998	3	2998	3	0.00
31/03/2022	R248 On 05-May-22			Bond Future	10.60	86.1836	10.6048	86.1836	193,388.00
31/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	8325	9	8325	9	0.00
31/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	8202	9	8202	9	0.00
31/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	8264	9	8264	9	0.00
31/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	30	0	30	0	0.00
31/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	28	0	28	0	0.00
31/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	29	0	29	0	0.00
31/03/2022	R248 On 04-August-22			Bond Future	10.76	87.2919	10.7576	87.2919	6,533.00
31/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	3645	4	3645	4	0.00
31/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	3213	4	3213	4	1,700.00
31/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1442	2	1442	2	0.00
31/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	212	0	212	0	0.00
31/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	3557	4	3557	4	0.00
31/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	3601	4	3601	4	0.00
31/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	932	1	932	1	1,700.00
31/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	4146	4	4146	4	0.00
31/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	1922	2	1922	2	0.00

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31/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	1949	2	1949	2	0.00
31/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	8670	8	8670	8	0.00
31/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	5216	5	5216	5	0.00
31/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	2177	2	2177	2	0.00
31/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	1896	2	1896	2	0.00
31/03/2022	R248 On 03-November-22			Bond Future	10.89	84.1764	10.8867	84.1764	0.00
31/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	5167	6	5167	6	0.00
31/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	5213	6	5213	6	0.00
31/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	5259	6	5259	6	0.00
31/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2282	2	2282	2	0.00
31/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2260	2	2260	2	0.00
31/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2238	2	2238	2	0.00
31/03/2022	R248 On 02-February-23			Bond Future	11.00	85.6306	11.0005	85.6306	0.00
31/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	4193	5	4193	5	0.00
31/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	4231	5	4231	5	0.00
31/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	4269	5	4269	5	0.00
31/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	3710	3	3710	3	0.00
31/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	3742	3	3742	3	0.00
31/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	3774	3	3774	3	0.00