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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
14/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	2025 On 05-May-22			Bond Future	159.88	159.8582	159.8759	159.8582	5,520.00
14/03/2022	2025 On 04-August-22			Bond Future	160.47	160.4555	160.4723	160.4555	1,130.00
14/03/2022	2025 On 03-November-22			Bond Future	162.83	162.8121	162.8282	162.8121	0.00
14/03/2022	2025 On 02-February-23			Bond Future	163.76	163.7397	163.7556	163.7397	0.00
14/03/2022	2029 On 05-May-22			Bond Future	117.79	118.1568	117.7889	118.1568	2,745.00
14/03/2022	2029 On 04-August-22			Bond Future	119.42	119.7965	119.4225	119.7965	1,844.00
14/03/2022	2029 On 03-November-22			Bond Future	119.94	120.3233	119.9433	120.3233	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
14/03/2022	2029 On 02-February-23			Bond Future	121.85	122.2381	121.8515	122.2381	0.00
14/03/2022	2030 On 05-May-22			Bond Future	9.96	92.3311	9.9579	92.3311	73,348.00
14/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
14/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	5222	6	5222	6	0.00
14/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	1840	2	1840	2	0.00
14/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	1872	2	1872	2	0.00
14/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	208	0	208	0	0.00
14/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	535	1	535	1	0.00
14/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	26	0	26	0	200.00
14/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	36	0	36	0	1,800.00
14/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	461	1	461	1	0.00
14/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	1	0	1	0	1,800.00
14/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1144	1	1144	1	0.00
14/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	103	0	103	0	7,500.00
14/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	5	0	5	0	1,073.00
14/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	1905	2	1905	2	0.00
14/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	670	1	670	1	0.00
14/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	4215	4	4215	4	0.00
14/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	2074	2	2074	2	5,000.00
14/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	5939	5	5939	5	0.00
14/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	5522	5	5522	5	0.00
14/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	9596	9	9596	9	0.00
14/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	2254	2	2254	2	5,000.00
14/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	3280	3	3280	3	1,073.00
14/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	685	1	685	1	200.00
14/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	701	1	701	1	0.00
14/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	70	0	70	0	1,800.00
14/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	1183	1	1183	1	1,073.00
14/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	11937	11	11937	11	0.00
14/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	7765	7	7765	7	0.00
14/03/2022	2030 On 04-August-22			Bond Future	10.17	89.5837	10.1735	89.5837	25,170.00
14/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	283	0	283	0	800.00
14/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	699	1	699	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
14/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	51	0	51	0	800.00
14/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	712	1	712	1	0.00
14/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	726	1	726	1	0.00
14/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	4307	5	4307	5	0.00
14/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	698	1	698	1	800.00
14/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	3716	3	3716	3	0.00
14/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	3752	3	3752	3	0.00
14/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	9593	9	9593	9	0.00
14/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	3788	3	3788	3	0.00
14/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	5856	5	5856	5	0.00
14/03/2022	2030 On 03-November-22			Bond Future	10.37	90.8808	10.3668	90.8808	0.00
14/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	1792	2	1792	2	0.00
14/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	1771	2	1771	2	0.00
14/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	1813	2	1813	2	0.00
14/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	3055	3	3055	3	0.00
14/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	3108	3	3108	3	0.00
14/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	3081	3	3081	3	0.00
14/03/2022	2030 On 02-February-23			Bond Future	10.56	88.3034	10.5601	88.3034	0.00
14/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	1621	2	1621	2	0.00
14/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	1510	2	1510	2	0.00
14/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	381	0	381	0	102.00
14/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1120	1	1120	1	0.00
14/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	1588	2	1588	2	0.00
14/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	1604	2	1604	2	0.00
14/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	645	1	645	1	0.00
14/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1305	2	1305	2	0.00
14/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	8647	8	8647	8	0.00
14/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	6987	7	6987	7	0.00
14/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	5254	5	5254	5	102.00
14/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	4119	4	4119	4	0.00
14/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	4332	4	4332	4	102.00
14/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	4178	4	4178	4	0.00
14/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	4148	4	4148	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
14/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	4780	4	4780	4	0.00
14/03/2022	2032 On 05-May-22			Bond Future	10.33	88.7965	10.3312	88.7965	141,021.00
14/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	103	0	103	0	780.00
14/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	869	1	869	1	780.00
14/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	1152	2	1152	2	993.00
14/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	4060	5	4060	5	0.00
14/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	3967	5	3967	5	0.00
14/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	4720	5	4720	5	0.00
14/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	4013	5	4013	5	0.00
14/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	3783	4	3783	4	0.00
14/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	263	0	263	0	993.00
14/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	236	0	236	0	0.00
14/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	230	0	230	0	0.00
14/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	154	0	154	0	780.00
14/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	1382	1	1382	1	0.00
14/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	224	0	224	0	0.00
14/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1717	1	1717	1	0.00
14/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	4430	4	4430	4	0.00
14/03/2022	2032 On 04-August-22			Bond Future	10.53	90.0070	10.5253	90.0070	2,140.00
14/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	6040	7	6040	7	0.00
14/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	7308	8	7308	8	0.00
14/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1198	1	1198	1	0.00
14/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1220	1	1220	1	0.00
14/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	1243	2	1243	2	0.00
14/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	467	1	467	1	800.00
14/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	79	0	79	0	800.00
14/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	9076	8	9076	8	0.00
14/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	4979	4	4979	4	0.00
14/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2983	3	2983	3	0.00
14/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2950	3	2950	3	0.00
14/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	322	0	322	0	0.00
14/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	474	0	474	0	800.00
14/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2917	3	2917	3	0.00

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14/03/2022	2032 On 03-November-22			Bond Future	10.71	87.1580	10.7095	87.1580	0.00
14/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	8377	9	8377	9	0.00
14/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	2452	3	2452	3	0.00
14/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	2480	3	2480	3	750.00
14/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	5374	0	5374	0	0.00
14/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	1378	0	1378	0	500.00
14/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	2182	3	2182	3	0.00
14/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1209	1	1209	1	0.00
14/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	344	0	344	0	180.00
14/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	449	0	449	0	500.00
14/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2003	2	2003	2	0.00
14/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	928	1	928	1	750.00
14/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1292	2	1292	2	0.00
14/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	377	0	377	0	454.00
14/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	7888	7	7888	7	0.00
14/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	7374	0	7374	0	0.00
14/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	4250	4	4250	4	180.00
14/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	8150	8	8150	8	0.00
14/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	5221	5	5221	5	0.00
14/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	4443	4	4443	4	454.00
14/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2974	3	2974	3	180.00
14/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	3169	3	3169	3	454.00
14/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	4062	0	4062	0	0.00
14/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	1098	0	1098	0	500.00
14/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	2688	2	2688	2	0.00
14/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2713	2	2713	2	0.00
14/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	524	0	524	0	750.00
14/03/2022	2032 On 02-February-23			Bond Future	10.89	88.5286	10.8892	88.5286	0.00
14/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	6007	0	6007	0	0.00
14/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	9490	10	9490	10	0.00
14/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	1775	2	1775	2	0.00
14/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	447	1	447	1	454.00
14/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	1794	2	1794	2	0.00

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14/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	1391	2	1391	2	0.00
14/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2010	2	2010	2	0.00
14/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	2411	3	2411	3	750.00
14/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	5476	0	5476	0	0.00
14/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	1813	2	1813	2	0.00
14/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1042	1	1042	1	750.00
14/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	1490	0	1490	0	500.00
14/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	564	0	564	0	500.00
14/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	8257	0	8257	0	0.00
14/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	5008	0	5008	0	0.00
14/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	6200	6	6200	6	0.00
14/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	4366	4	4366	4	0.00
14/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	1505	0	1505	0	0.00
14/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	3543	3	3543	3	0.00
14/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	4033	4	4033	4	454.00
14/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	5234	5	5234	5	454.00
14/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	4400	4	4400	4	0.00
14/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	9064	9	9064	9	0.00
14/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	4434	4	4434	4	0.00
14/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	637	1	637	1	750.00
14/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	1320	0	1320	0	500.00
14/03/2022	2033 On 05-May-22			Bond Future	112.81	112.7940	112.8114	112.7940	2,719.00
14/03/2022	2033 On 04-August-22			Bond Future	114.38	114.3590	114.3757	114.3590	4,967.00
14/03/2022	2033 On 03-November-22			Bond Future	114.74	114.7245	114.7409	114.7245	0.00
14/03/2022	2033 On 02-February-23			Bond Future	116.57	116.5500	116.5662	116.5500	0.00
14/03/2022	2037 On 05-May-22			Bond Future	10.86	85.9545	10.8587	85.9545	85,070.00
14/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	6014	7	6014	7	0.00
14/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	5907	7	5907	7	0.00
14/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	5961	7	5961	7	0.00
14/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	131	0	131	0	0.00
14/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	138	0	138	0	0.00
14/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	135	0	135	0	0.00
14/03/2022	2037 On 04-August-22			Bond Future	11.04	82.8699	11.0432	82.8699	52,420.00

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14/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	1903	2	1903	2	0.00
14/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	2913	3	2913	3	1,050.00
14/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	3712	4	3712	4	0.00
14/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	388	1	388	1	50.00
14/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	6013	7	6013	7	0.00
14/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	1843	2	1843	2	0.00
14/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	1873	2	1873	2	0.00
14/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2796	2	2796	2	0.00
14/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	693	1	693	1	1,050.00
14/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2731	2	2731	2	0.00
14/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	6522	6	6522	6	0.00
14/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2763	2	2763	2	50.00
14/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1436	1	1436	1	50.00
14/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1894	2	1894	2	0.00
14/03/2022	2037 On 03-November-22			Bond Future	11.21	84.0701	11.2073	84.0701	0.00
14/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	3264	4	3264	4	0.00
14/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	3297	4	3297	4	0.00
14/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	3331	4	3331	4	0.00
14/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2708	2	2708	2	0.00
14/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2682	2	2682	2	0.00
14/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2656	2	2656	2	0.00
14/03/2022	2037 On 02-February-23			Bond Future	11.37	81.1360	11.3701	81.1360	0.00
14/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	2471	3	2471	3	0.00
14/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	2417	3	2417	3	0.00
14/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	2444	3	2444	3	0.00
14/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	4422	4	4422	4	0.00
14/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	4457	4	4457	4	0.00
14/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	4388	4	4388	4	0.00
14/03/2022	2038 On 05-May-22			Bond Future	129.17	129.4828	129.1722	129.4828	4,184.00
14/03/2022	2038 On 04-August-22			Bond Future	129.14	129.4560	129.1402	129.4560	2,669.00
14/03/2022	2038 On 03-November-22			Bond Future	131.04	131.3577	131.0365	131.3577	0.00
14/03/2022	2038 On 02-February-23			Bond Future	131.25	131.5774	131.2508	131.5774	0.00
14/03/2022	2040 On 05-May-22			Bond Future	10.95	88.1109	10.9498	88.1109	62,041.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	22	0	22	0	1,200.00
14/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	6311	7	6311	7	0.00
14/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	6254	7	6254	7	0.00
14/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	505	1	505	1	1,200.00
14/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	12575	13	12575	13	0.00
14/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	6368	7	6368	7	0.00
14/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	131	0	131	0	0.00
14/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	5	0	5	0	1,200.00
14/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	3161	3	3161	3	0.00
14/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	134	0	134	0	0.00
14/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	138	0	138	0	0.00
14/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	8318	8	8318	8	0.00
14/03/2022	2040 On 04-August-22			Bond Future	11.13	84.8052	11.1280	84.8052	42,392.00
14/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	2128	3	2128	3	0.00
14/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	7439	8	7439	8	0.00
14/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	125	0	125	0	460.00
14/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	1153	1	1153	1	460.00
14/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	2094	3	2094	3	0.00
14/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	2163	3	2163	3	0.00
14/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2684	2	2684	2	0.00
14/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	529	0	529	0	460.00
14/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	10528	10	10528	10	0.00
14/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2750	2	2750	2	0.00
14/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	4077	4	4077	4	0.00
14/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2717	2	2717	2	0.00
14/03/2022	2040 On 03-November-22			Bond Future	11.29	86.0337	11.2861	86.0337	0.00
14/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	3644	4	3644	4	0.00
14/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	3571	4	3571	4	0.00
14/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	3608	4	3608	4	0.00
14/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2845	3	2845	3	0.00
14/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2900	3	2900	3	0.00
14/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2872	3	2872	3	0.00
14/03/2022	2040 On 02-February-23			Bond Future	11.44	82.8802	11.4429	82.8802	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
14/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	2608	3	2608	3	0.00
14/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	2636	3	2636	3	0.00
14/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	2665	3	2665	3	0.00
14/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	4757	4	4757	4	0.00
14/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	4795	4	4795	4	0.00
14/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4832	4	4832	4	0.00
14/03/2022	2044 On 05-May-22			Bond Future	10.96	84.8629	10.9639	84.8629	67,345.00
14/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	6435	7	6435	7	0.00
14/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	6320	7	6320	7	0.00
14/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	6377	7	6377	7	0.00
14/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	137	0	137	0	0.00
14/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	141	0	141	0	0.00
14/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	133	0	133	0	0.00
14/03/2022	2044 On 04-August-22			Bond Future	11.13	81.6381	11.1322	81.6381	22,712.00
14/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	2351	3	2351	3	0.00
14/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	2279	3	2279	3	0.00
14/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	2315	3	2315	3	0.00
14/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2603	2	2603	2	0.00
14/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2635	2	2635	2	0.00
14/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2571	2	2571	2	0.00
14/03/2022	2044 On 03-November-22			Bond Future	11.28	82.8208	11.2812	82.8208	0.00
14/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	3635	4	3635	4	0.00
14/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	3672	4	3672	4	0.00
14/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	3709	4	3709	4	0.00
14/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2860	3	2860	3	0.00
14/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2888	3	2888	3	0.00
14/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2917	3	2917	3	0.00
14/03/2022	2044 On 02-February-23			Bond Future	11.43	79.7420	11.4286	79.7420	0.00
14/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	2849	3	2849	3	0.00
14/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	2788	3	2788	3	0.00
14/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	2818	3	2818	3	0.00
14/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	4664	4	4664	4	0.00
14/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	4702	4	4702	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
14/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	4627	4	4627	4	0.00
14/03/2022	2046 On 05-May-22			Bond Future	117.05	117.6252	117.0469	117.6252	14,004.00
14/03/2022	2046 On 04-August-22			Bond Future	118.67	119.2575	118.6703	119.2575	2,969.00
14/03/2022	2046 On 03-November-22			Bond Future	118.48	119.0729	118.4766	119.0729	0.00
14/03/2022	2046 On 02-February-23			Bond Future	120.36	120.9685	120.3620	120.9685	0.00
14/03/2022	2050 On 05-May-22			Bond Future	121.13	121.1102	121.1291	121.1102	8,672.00
14/03/2022	2050 On 04-August-22			Bond Future	120.78	120.7652	120.7836	120.7652	1,410.00
14/03/2022	2050 On 03-November-22			Bond Future	122.56	122.5393	122.5571	122.5393	0.00
14/03/2022	2050 On 02-February-23			Bond Future	122.43	122.4107	122.4287	122.4107	0.00
14/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	AL37 On 05-May-22			Index Future	808.27	811.1340	808.2660	811.1340	0.00
14/03/2022	AL37 On 04-August-22			Index Future	819.15	822.0730	819.1460	822.0730	0.00
14/03/2022	AL37 On 03-November-22			Index Future	831.08	834.0630	831.0790	834.0630	0.00
14/03/2022	AL37 On 02-February-23			Index Future	844.09	847.1340	844.0910	847.1340	0.00
14/03/2022	AL7T On 05-May-22			Index Future	926.53	932.3070	926.5270	932.3070	0.00
14/03/2022	AL7T On 04-August-22			Index Future	939.00	944.8800	938.9980	944.8800	0.00
14/03/2022	AL7T On 03-November-22			Index Future	952.68	958.6610	952.6770	958.6610	0.00
14/03/2022	AL7T On 02-February-23			Index Future	967.59	973.6850	967.5930	973.6850	0.00
14/03/2022	ALBI On 05-May-22			Index Future	825.75	831.4920	825.7460	831.4920	129.00
14/03/2022	ALBI On 04-August-22			Index Future	836.86	842.7050	836.8610	842.7050	90.00
14/03/2022	ALBI On 03-November-22			Index Future	849.05	854.9960	849.0520	854.9960	0.00
14/03/2022	ALBI On 02-February-23			Index Future	862.35	868.3950	862.3450	868.3950	0.00
14/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C040 On 31-January-40			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
14/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2022	ES33 On 05-May-22			Bond Future	11.63	76.0902	11.6254	76.0902	87.00
14/03/2022	ES33 On 04-August-22			Bond Future	11.85	77.1460	11.8496	77.1460	263.00
14/03/2022	ES33 On 03-November-22			Bond Future	12.07	74.4973	12.0666	74.4973	0.00
14/03/2022	ES33 On 02-February-23			Bond Future	12.29	75.6856	12.2852	75.6856	0.00
14/03/2022	ES42 On 05-May-22			Bond Future	12.02	74.5921	12.0240	74.5921	1,190.00
14/03/2022	ES42 On 04-August-22			Bond Future	12.23	75.6286	12.2279	75.6286	3,579.00
14/03/2022	ES42 On 03-November-22			Bond Future	12.43	72.4805	12.4260	72.4805	0.00
14/03/2022	ES42 On 02-February-23			Bond Future	12.62	73.6390	12.6180	73.6390	0.00
14/03/2022	GOVI On 05-May-22			GOVI	814.37	820.0490	814.3720	820.0490	988.00
14/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	261420	32	261420	32	0.00
14/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	261320	32	261320	32	0.00
14/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	261220	32	261220	32	0.00
14/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	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
14/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 04-August-22			GOVI	825.33	831.1080	825.3340	831.1080	0.00
14/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	60740	12	60740	12	0.00
14/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	60640	12	60640	12	0.00
14/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	60540	12	60540	12	0.00
14/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 03-November-22			GOVI	837.36	843.2300	837.3570	843.2300	0.00
14/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	169270	23	169270	23	0.00
14/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	169470	23	169470	23	0.00
14/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	169370	23	169370	23	0.00
14/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
14/03/2022	GOVI On 02-February-23			GOVI	850.47	856.4450	850.4670	856.4450	0.00
14/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	6	0	6	0.00
14/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	6	0	6	0.00
14/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	6	0	6	0.00
14/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	3630	0	3630	0	0.00
14/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	3530	0	3530	0	0.00
14/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	3730	0	3730	0	0.00
14/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2022	IGOV On 05-May-22			Index Future	315.16	315.3400	315.1560	315.3400	499.00
14/03/2022	IGOV On 04-August-22			Index Future	319.48	319.6700	319.4750	319.6700	0.00
14/03/2022	IGOV On 03-November-22			Index Future	324.21	324.4080	324.2060	324.4080	0.00
14/03/2022	IGOV On 02-February-23			Index Future	329.36	329.5670	329.3560	329.5670	0.00
14/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
14/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
14/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7250	4.2750	95.7250	0.00
14/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.65	95.3450	4.6450	95.3450	0.00
14/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.71	95.2800	4.7100	95.2800	0.00
14/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.18	94.8350	5.1750	94.8350	72.00
14/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.26	94.7600	5.2600	94.7600	0.00
14/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	0.00
14/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.74	94.2800	5.7400	94.2800	0.00
14/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.41	93.6350	6.4050	93.6350	68.00
14/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.67	93.4200	6.6700	93.4200	0.00
14/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.89	93.2000	6.8900	93.2000	0.00
14/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.01	93.1050	7.0050	93.1050	75.00
14/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.11	92.9950	7.1050	92.9950	0.00
14/03/2022	R023 On 05-May-22			Bond Future	5.63	103.1345	5.6252	103.1345	14,778.00
14/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	540	1	540	1	0.00
14/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	547	1	547	1	0.00
14/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	555	1	555	1	0.00
14/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	15	0	15	0	0.00
14/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	16	0	16	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
14/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	16	0	16	0	0.00
14/03/2022	R023 On 04-August-22			Bond Future	5.74	104.5151	5.7358	104.5151	2,384.00
14/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	270	0	270	0	0.00
14/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	274	0	274	0	0.00
14/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	278	0	278	0	0.00
14/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	106	0	106	0	0.00
14/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	108	0	108	0	0.00
14/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	109	0	109	0	0.00
14/03/2022	R023 On 03-November-22			Bond Future	5.50	102.1516	5.4967	102.1516	0.00
14/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	285	0	285	0	0.00
14/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	280	0	280	0	0.00
14/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	283	0	283	0	0.00
14/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	48	0	48	0	0.00
14/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	49	0	49	0	0.00
14/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	47	0	47	0	0.00
14/03/2022	R035 On 05-May-22			Bond Future	10.68	90.0260	10.6818	90.0260	73,988.00
14/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	1898	2	1898	2	0.00
14/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	5900	7	5900	7	0.00
14/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	11145	12	11145	12	0.00
14/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	1531	2	1531	2	0.00
14/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	5793	7	5793	7	0.00
14/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	5847	7	5847	7	0.00
14/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	121	0	121	0	0.00
14/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	125	0	125	0	0.00
14/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	1292	1	1292	1	0.00
14/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	6	0	6	0	0.00
14/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	118	0	118	0	0.00
14/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	1038	1	1038	1	0.00
14/03/2022	R035 On 04-August-22			Bond Future	10.87	91.2128	10.8728	91.2128	49,855.00
14/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	1906	2	1906	2	0.00
14/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	1326	2	1326	2	400.00
14/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	3229	4	3229	4	0.00
14/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	7894	9	7894	9	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
14/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	1616	2	1616	2	0.00
14/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	1846	2	1846	2	0.00
14/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	1876	2	1876	2	0.00
14/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	308	0	308	0	100.00
14/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	144	0	144	0	400.00
14/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	8920	8	8920	8	0.00
14/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	6951	6	6951	6	0.00
14/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	3454	3	3454	3	0.00
14/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2753	2	2753	2	0.00
14/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2785	2	2785	2	0.00
14/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	3053	3	3053	3	100.00
14/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1680	1	1680	1	100.00
14/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	419	0	419	0	400.00
14/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2722	2	2722	2	0.00
14/03/2022	R035 On 03-November-22			Bond Future	11.04	88.0684	11.0445	88.0684	0.00
14/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	3257	4	3257	4	0.00
14/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	3224	4	3224	4	0.00
14/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1098	1	1098	1	1,000.00
14/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	506	1	506	1	582.00
14/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	3291	4	3291	4	0.00
14/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	9587	10	9587	10	0.00
14/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	2776	3	2776	3	0.00
14/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	2965	3	2965	3	1,000.00
14/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	1613	2	1613	2	0.00
14/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	4505	4	4505	4	582.00
14/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	3102	3	3102	3	582.00
14/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	596	1	596	1	1,000.00
14/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2667	2	2667	2	0.00
14/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	8257	8	8257	8	0.00
14/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	5697	5	5697	5	0.00
14/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2718	2	2718	2	0.00
14/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2692	2	2692	2	0.00
14/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	2932	3	2932	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
14/03/2022	R035 On 02-February-23			Bond Future	11.21	89.4912	11.2121	89.4912	0.00
14/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	2893	3	2893	3	1,000.00
14/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	2922	3	2922	3	0.00
14/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	1242	1	1242	1	1,000.00
14/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	11257	12	11257	12	0.00
14/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	2372	3	2372	3	0.00
14/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	2398	3	2398	3	0.00
14/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	2425	3	2425	3	0.00
14/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	627	1	627	1	582.00
14/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	1901	2	1901	2	0.00
14/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	5193	5	5193	5	582.00
14/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	9351	9	9351	9	0.00
14/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	6780	6	6780	6	0.00
14/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	4384	4	4384	4	0.00
14/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	659	1	659	1	1,000.00
14/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	4417	4	4417	4	0.00
14/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	4451	4	4451	4	0.00
14/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3811	3	3811	3	582.00
14/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	3842	3	3842	3	0.00
14/03/2022	R186 On 05-May-22			Bond Future	8.56	111.6904	8.5647	111.6904	74,130.00
14/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	1	0	1	0	3,600.00
14/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1049	1	1049	1	0.00
14/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	1820	2	1820	2	0.00
14/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	464	1	464	1	0.00
14/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	519	1	519	1	454.00
14/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	112	0	112	0	435.00
14/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	451	1	451	1	0.00
14/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	10	0	10	0	435.00
14/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	24	0	24	0	3,600.00
14/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	2560	3	2560	3	0.00
14/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	478	1	478	1	0.00
14/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	275	0	275	0	454.00
14/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1955	2	1955	2	0.00

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14/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	1442	1	1442	1	0.00
14/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	183	0	183	0	454.00
14/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	4381	4	4381	4	0.00
14/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	5194	5	5194	5	0.00
14/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	1494	1	1494	1	0.00
14/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	2837	2	2837	2	0.00
14/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	1364	1	1364	1	0.00
14/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	1468	1	1468	1	0.00
14/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	362	0	362	0	454.00
14/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	755	1	755	1	4,035.00
14/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	7499	7	7499	7	0.00
14/03/2022	R186 On 04-August-22			Bond Future	8.79	107.9250	8.7903	107.9250	8.00
14/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	464	1	464	1	0.00
14/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	34	0	34	0	3,600.00
14/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	455	1	455	1	0.00
14/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	472	1	472	1	0.00
14/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	3961	4	3961	4	0.00
14/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	333	0	333	0	3,600.00
14/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	380	0	380	0	3,600.00
14/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2872	3	2872	3	0.00
14/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2932	3	2932	3	0.00
14/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	7079	7	7079	7	0.00
14/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	3459	3	3459	3	0.00
14/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2902	3	2902	3	0.00
14/03/2022	R186 On 03-November-22			Bond Future	9.00	109.4867	9.0026	109.4867	0.00
14/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1013	1	1013	1	0.00
14/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	983	1	983	1	0.00
14/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	999	1	999	1	0.00
14/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2627	2	2627	2	0.00
14/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2647	2	2647	2	0.00
14/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2606	2	2606	2	0.00
14/03/2022	R186 On 02-February-23			Bond Future	9.21	105.9153	9.2118	105.9153	0.00
14/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	855	1	855	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
14/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	845	1	845	1	0.00
14/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	836	1	836	1	0.00
14/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3810	4	3810	4	0.00
14/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3786	3	3786	3	0.00
14/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	3762	3	3762	3	0.00
14/03/2022	R197 On 05-May-22			Bond Future	329.79	329.9273	329.7913	329.9273	752.00
14/03/2022	R197 On 04-August-22			Bond Future	325.95	326.0876	325.9474	326.0876	0.00
14/03/2022	R197 On 03-November-22			Bond Future	330.73	330.8781	330.7340	330.8781	0.00
14/03/2022	R197 On 02-February-23			Bond Future	327.36	327.5099	327.3635	327.5099	0.00
14/03/2022	R202 On 05-May-22			Bond Future	249.17	248.7829	249.1727	248.7829	6,375.00
14/03/2022	R202 On 04-August-22			Bond Future	248.16	247.7639	248.1573	247.7639	91.00
14/03/2022	R202 On 03-November-22			Bond Future	251.80	251.4028	251.8008	251.4028	0.00
14/03/2022	R202 On 02-February-23			Bond Future	251.22	250.8169	251.2207	250.8169	0.00
14/03/2022	R209 On 05-May-22			Bond Future	10.64	69.8417	10.6422	69.8417	20,793.00
14/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	4422	5	4422	5	0.00
14/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	6968	8	6968	8	0.00
14/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	16	0	16	0	2,975.00
14/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	52	0	52	0	8,525.00
14/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	409	1	409	1	0.00
14/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	1595	2	1595	2	0.00
14/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	4331	5	4331	5	0.00
14/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	4376	5	4376	5	0.00
14/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	178	0	178	0	0.00
14/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	183	0	183	0	0.00
14/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	1005	1	1005	1	1,050.00
14/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	2615	2	2615	2	11,000.00
14/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	5219	5	5219	5	0.00
14/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	6727	6	6727	6	0.00
14/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	40	0	40	0	12,050.00
14/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	174	0	174	0	0.00
14/03/2022	R209 On 04-August-22			Bond Future	10.81	70.7938	10.8051	70.7938	1,550.00
14/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	1424	2	1424	2	0.00
14/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	1376	2	1376	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
14/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	1400	2	1400	2	0.00
14/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2626	2	2626	2	0.00
14/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2657	2	2657	2	0.00
14/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2595	2	2595	2	0.00
14/03/2022	R209 On 03-November-22			Bond Future	10.96	68.6732	10.9581	68.6732	2,750.00
14/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	4240	5	4240	5	0.00
14/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	2669	3	2669	3	0.00
14/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	2698	3	2698	3	0.00
14/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	2726	3	2726	3	0.00
14/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	678	1	678	1	0.00
14/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	1406	2	1406	2	0.00
14/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	2755	3	2755	3	0.00
14/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	166	0	166	0	6,000.00
14/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	276	0	276	0	0.00
14/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	8608	8	8608	8	0.00
14/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3881	3	3881	3	0.00
14/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	10068	9	10068	9	0.00
14/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	2378	2	2378	2	0.00
14/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	6000	5	6000	5	6,000.00
14/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	2402	2	2402	2	0.00
14/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	2425	2	2425	2	0.00
14/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	2449	2	2449	2	6,000.00
14/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1470	1	1470	1	0.00
14/03/2022	R209 On 02-February-23			Bond Future	11.11	69.7529	11.1060	69.7529	0.00
14/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	2214	3	2214	3	0.00
14/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2190	3	2190	3	0.00
14/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2167	2	2167	2	0.00
14/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3819	3	3819	3	0.00
14/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3879	4	3879	4	0.00
14/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3849	3	3849	3	0.00
14/03/2022	R210 On 05-May-22			Bond Future	219.24	219.2110	219.2380	219.2110	1,039.00
14/03/2022	R210 On 04-August-22			Bond Future	222.28	222.2531	222.2786	222.2531	266.00
14/03/2022	R210 On 03-November-22			Bond Future	222.61	222.5818	222.6068	222.5818	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
14/03/2022	R210 On 02-February-23			Bond Future	226.15	226.1245	226.1488	226.1245	0.00
14/03/2022	R213 On 05-May-22			Bond Future	10.20	83.6077	10.1993	83.6077	25,074.00
14/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	2657	3	2657	3	0.00
14/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	2620	3	2620	3	0.00
14/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	2582	3	2582	3	0.00
14/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	433	0	433	0	0.00
14/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	444	0	444	0	0.00
14/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	455	0	455	0	0.00
14/03/2022	R213 On 04-August-22			Bond Future	10.40	84.7113	10.4021	84.7113	0.00
14/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	852	1	852	1	0.00
14/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	820	1	820	1	0.00
14/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	836	1	836	1	0.00
14/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	3346	3	3346	3	0.00
14/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	3415	3	3415	3	0.00
14/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	3380	3	3380	3	0.00
14/03/2022	R213 On 03-November-22			Bond Future	10.59	82.4177	10.5855	82.4177	0.00
14/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	1973	2	1973	2	0.00
14/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1151	1	1151	1	0.00
14/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	1529	2	1529	2	0.00
14/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	328	0	328	0	200.00
14/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	960	1	960	1	0.00
14/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	1928	2	1928	2	0.00
14/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	1951	2	1951	2	0.00
14/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	1906	2	1906	2	0.00
14/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	362	0	362	0	476.00
14/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	7327	7	7327	7	0.00
14/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2934	3	2934	3	200.00
14/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2883	3	2883	3	0.00
14/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2908	3	2908	3	0.00
14/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	4589	4	4589	4	476.00
14/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	7608	7	7608	7	0.00
14/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	3428	3	3428	3	476.00
14/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	4083	4	4083	4	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2857	3	2857	3	0.00
14/03/2022	R213 On 02-February-23			Bond Future	10.76	83.7472	10.7648	83.7472	0.00
14/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2018	2	2018	2	935.00
14/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	1612	2	1612	2	0.00
14/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	434	1	434	1	476.00
14/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	1595	2	1595	2	0.00
14/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	7137	8	7137	8	0.00
14/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	1628	2	1628	2	0.00
14/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	1855	2	1855	2	0.00
14/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1288	2	1288	2	0.00
14/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3791	3	3791	3	476.00
14/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	876	1	876	1	935.00
14/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	4166	4	4166	4	0.00
14/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	3576	3	3576	3	0.00
14/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	4197	4	4197	4	0.00
14/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	8262	8	8262	8	0.00
14/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	4854	4	4854	4	476.00
14/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	4135	4	4135	4	0.00
14/03/2022	R214 On 05-May-22			Bond Future	10.92	66.9030	10.9248	66.9030	15,474.00
14/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	4503	5	4503	5	0.00
14/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	4549	5	4549	5	0.00
14/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	4595	5	4595	5	0.00
14/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	164	0	164	0	0.00
14/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	159	0	159	0	0.00
14/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	155	0	155	0	0.00
14/03/2022	R214 On 04-August-22			Bond Future	11.09	67.7844	11.0872	67.7844	1,337.00
14/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	1745	2	1745	2	0.00
14/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	1773	2	1773	2	0.00
14/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	1801	2	1801	2	0.00
14/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	2373	2	2373	2	0.00
14/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	2345	2	2345	2	0.00
14/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	2402	2	2402	2	0.00
14/03/2022	R214 On 03-November-22			Bond Future	11.23	65.4963	11.2324	65.4963	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
14/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	3026	3	3026	3	0.00
14/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	2996	3	2996	3	0.00
14/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	2965	3	2965	3	0.00
14/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	2337	2	2337	2	0.00
14/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	2360	2	2360	2	0.00
14/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	2384	2	2384	2	0.00
14/03/2022	R214 On 02-February-23			Bond Future	11.37	66.5549	11.3730	66.5549	0.00
14/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	2286	3	2286	3	0.00
14/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	2237	3	2237	3	0.00
14/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	2261	3	2261	3	0.00
14/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3856	3	3856	3	0.00
14/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3887	4	3887	4	0.00
14/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3825	3	3825	3	0.00
14/03/2022	R248 On 05-May-22			Bond Future	10.89	84.0637	10.8883	84.0637	192,321.00
14/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	6348	7	6348	7	0.00
14/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	6230	7	6230	7	0.00
14/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	6289	7	6289	7	0.00
14/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	150	0	150	0	0.00
14/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	142	0	142	0	0.00
14/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	146	0	146	0	0.00
14/03/2022	R248 On 04-August-22			Bond Future	11.05	85.1713	11.0485	85.1713	6,528.00
14/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	2404	3	2404	3	0.00
14/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	2047	2	2047	2	1,700.00
14/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	134	0	134	0	0.00
14/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	749	1	749	1	0.00
14/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	2330	3	2330	3	0.00
14/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	2367	3	2367	3	0.00
14/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	485	1	485	1	1,700.00
14/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	5545	5	5545	5	0.00
14/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2780	2	2780	2	0.00
14/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2815	2	2815	2	0.00
14/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	10684	10	10684	10	0.00
14/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	6861	6	6861	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
14/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	3104	3	3104	3	0.00
14/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2746	2	2746	2	0.00
14/03/2022	R248 On 03-November-22			Bond Future	11.19	82.0019	11.1914	82.0019	0.00
14/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	3686	4	3686	4	0.00
14/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	3724	4	3724	4	0.00
14/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	3762	4	3762	4	0.00
14/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2946	3	2946	3	0.00
14/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2916	3	2916	3	0.00
14/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2887	3	2887	3	0.00
14/03/2022	R248 On 02-February-23			Bond Future	11.33	83.3275	11.3299	83.3275	0.00
14/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	2851	3	2851	3	0.00
14/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	2883	3	2883	3	0.00
14/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	2915	3	2915	3	0.00
14/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	4628	4	4628	4	0.00
14/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4666	4	4666	4	0.00
14/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4704	4	4704	4	0.00