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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
22/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	2025 On 05-May-22			Bond Future	159.97	160.0420	159.9676	160.0420	5,520.00
22/03/2022	2025 On 04-August-22			Bond Future	160.55	160.6366	160.5520	160.6366	1,130.00
22/03/2022	2025 On 03-November-22			Bond Future	162.95	163.0520	162.9516	163.0520	0.00
22/03/2022	2025 On 02-February-23			Bond Future	164.01	164.1584	164.0120	164.1584	0.00
22/03/2022	2029 On 05-May-22			Bond Future	117.84	117.8250	117.8380	117.8250	2,745.00
22/03/2022	2029 On 04-August-22			Bond Future	119.46	119.4560	119.4602	119.4560	1,844.00
22/03/2022	2029 On 03-November-22			Bond Future	120.02	120.0193	120.0158	120.0193	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
22/03/2022	2029 On 02-February-23			Bond Future	122.02	122.0586	122.0199	122.0586	0.00
22/03/2022	2030 On 05-May-22			Bond Future	9.89	92.7085	9.8876	92.7085	70,566.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	5540	6	5540	6	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1986	2	1986	2	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2021	2	2021	2	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	189	0	189	0	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	554	1	554	1	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	13	0	13	0	200.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	20	0	20	0	1,800.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	472	1	472	1	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2	0	2	0	1,073.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2056	3	2056	3	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1227	2	1227	2	0.00
22/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	77	0	77	0	7,500.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3840	3	3840	3	0.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1745	1	1745	1	5,000.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5578	5	5578	5	0.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5157	5	5157	5	0.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	472	0	472	0	0.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	9247	9	9247	9	0.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1916	2	1916	2	5,000.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2912	2	2912	2	1,073.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	485	0	485	0	200.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	498	0	498	0	0.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	38	0	38	0	1,800.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	918	1	918	1	1,073.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	11588	11	11588	11	0.00
22/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	7413	7	7413	7	0.00
22/03/2022	2030 On 04-August-22			Bond Future	10.10	89.9631	10.1015	89.9631	25,170.00
22/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	257	0	257	0	800.00
22/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	764	1	764	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
22/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	40	0	40	0	800.00
22/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	778	1	778	1	0.00
22/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	793	1	793	1	0.00
22/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	4585	5	4585	5	0.00
22/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	633	1	633	1	800.00
22/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3439	3	3439	3	0.00
22/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3474	3	3474	3	0.00
22/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	9237	9	9237	9	0.00
22/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3509	3	3509	3	0.00
22/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	5486	5	5486	5	0.00
22/03/2022	2030 On 03-November-22			Bond Future	10.29	91.2976	10.2862	91.2976	0.00
22/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1882	2	1882	2	0.00
22/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1861	2	1861	2	0.00
22/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1904	2	1904	2	0.00
22/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2773	2	2773	2	0.00
22/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2824	3	2824	3	0.00
22/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2799	2	2799	2	0.00
22/03/2022	2030 On 02-February-23			Bond Future	10.46	88.8260	10.4592	88.8260	0.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1740	2	1740	2	0.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1611	2	1611	2	0.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	363	0	363	0	102.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1702	2	1702	2	0.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1721	2	1721	2	0.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	634	1	634	1	0.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1152	1	1152	1	0.00
22/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1370	2	1370	2	0.00
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	8178	8	8178	8	0.00
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4834	4	4834	4	102.00
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	6525	6	6525	6	0.00
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3786	3	3786	3	0.00
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3981	4	3981	4	102.00
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3841	3	3841	3	0.00
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3814	3	3814	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
22/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4393	4	4393	4	0.00
22/03/2022	2032 On 05-May-22			Bond Future	10.26	89.1922	10.2561	89.1922	141,216.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	100	0	100	0	780.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	983	1	983	1	780.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4308	5	4308	5	0.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1293	2	1293	2	993.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4404	5	4404	5	0.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5085	6	5085	6	0.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4117	5	4117	5	0.00
22/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4356	5	4356	5	0.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	153	0	153	0	0.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	177	0	177	0	993.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	157	0	157	0	0.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	98	0	98	0	780.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1103	1	1103	1	0.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	148	0	148	0	0.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1411	1	1411	1	0.00
22/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	4007	3	4007	3	0.00
22/03/2022	2032 On 04-August-22			Bond Future	10.45	90.4047	10.4486	90.4047	2,140.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	6421	7	6421	7	0.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	7696	8	7696	8	0.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1167	1	1167	1	1,300.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1393	2	1393	2	0.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1417	2	1417	2	0.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1441	2	1441	2	0.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	220	0	220	0	1,300.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	513	1	513	1	800.00
22/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	69	0	69	0	800.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	8650	8	8650	8	0.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	4608	4	4608	4	0.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	6194	6	6194	6	0.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2763	2	2763	2	0.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2731	2	2731	2	0.00

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22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2699	2	2699	2	0.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3095	3	3095	3	0.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	293	0	293	0	0.00
22/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	438	0	438	0	800.00
22/03/2022	2032 On 03-November-22			Bond Future	10.63	87.5923	10.6251	87.5923	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2680	3	2680	3	750.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	5721	6	5721	6	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	8779	9	8779	9	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2192	3	2192	3	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2376	3	2376	3	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2651	3	2651	3	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	437	1	437	1	500.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	331	0	331	0	180.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1318	2	1318	2	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1527	2	1527	2	500.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1420	2	1420	2	0.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	364	0	364	0	454.00
22/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	971	1	971	1	750.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4818	4	4818	4	0.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7691	7	7691	7	0.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7429	7	7429	7	0.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6916	6	6916	6	0.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3933	4	3933	4	180.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2722	2	2722	2	180.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4106	4	4106	4	454.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3765	3	3765	3	0.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2467	2	2467	2	0.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2912	3	2912	3	454.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	480	0	480	0	750.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	1000	1	1000	1	500.00
22/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2442	2	2442	2	0.00
22/03/2022	2032 On 02-February-23			Bond Future	10.79	89.0655	10.7875	89.0655	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	10012	11	10012	11	0.00

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22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	6485	7	6485	7	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	457	1	457	1	454.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2020	2	2020	2	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1544	2	1544	2	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1998	2	1998	2	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1124	1	1124	1	750.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	586	1	586	1	500.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2689	3	2689	3	750.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	5930	6	5930	6	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2042	2	2042	2	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2272	3	2272	3	0.00
22/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1662	2	1662	2	500.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4658	4	4658	4	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3773	3	3773	3	454.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4073	4	4073	4	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1437	1	1437	1	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3298	3	3298	3	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	7756	7	7756	7	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5759	5	5759	5	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4135	4	4135	4	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4865	4	4865	4	454.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4104	4	4104	4	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	8551	8	8551	8	0.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1276	1	1276	1	500.00
22/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	636	1	636	1	750.00
22/03/2022	2033 On 05-May-22			Bond Future	112.18	112.4990	112.1794	112.4990	2,719.00
22/03/2022	2033 On 04-August-22			Bond Future	113.72	114.0563	113.7238	114.0563	4,967.00
22/03/2022	2033 On 03-November-22			Bond Future	114.11	114.4569	114.1123	114.4569	0.00
22/03/2022	2033 On 02-February-23			Bond Future	116.02	116.4015	116.0177	116.4015	0.00
22/03/2022	2037 On 05-May-22			Bond Future	10.76	86.2571	10.7556	86.2571	85,127.00
22/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6615	7	6615	7	0.00
22/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6506	7	6506	7	0.00
22/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6561	7	6561	7	0.00

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22/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	75	0	75	0	0.00
22/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	80	0	80	0	0.00
22/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	78	0	78	0	0.00
22/03/2022	2037 On 04-August-22			Bond Future	10.94	83.1736	10.9372	83.1736	52,420.00
22/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2276	3	2276	3	0.00
22/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3336	4	3336	4	1,050.00
22/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	4193	5	4193	5	0.00
22/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	444	1	444	1	50.00
22/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	6611	7	6611	7	0.00
22/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2244	3	2244	3	0.00
22/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2212	2	2212	2	0.00
22/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2508	2	2508	2	0.00
22/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	634	1	634	1	1,050.00
22/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2446	2	2446	2	0.00
22/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	5921	6	5921	6	0.00
22/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2477	2	2477	2	50.00
22/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1260	1	1260	1	50.00
22/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1660	2	1660	2	0.00
22/03/2022	2037 On 03-November-22			Bond Future	11.09	84.4079	11.0937	84.4079	0.00
22/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3656	4	3656	4	0.00
22/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3727	4	3727	4	0.00
22/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3692	4	3692	4	0.00
22/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2387	2	2387	2	0.00
22/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2412	2	2412	2	0.00
22/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2363	2	2363	2	0.00
22/03/2022	2037 On 02-February-23			Bond Future	11.24	81.5710	11.2407	81.5710	0.00
22/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2911	3	2911	3	0.00
22/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2883	3	2883	3	0.00
22/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2855	3	2855	3	0.00
22/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4127	4	4127	4	0.00
22/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4094	4	4094	4	0.00
22/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4062	4	4062	4	0.00
22/03/2022	2038 On 05-May-22			Bond Future	127.90	128.4899	127.9025	128.4899	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
22/03/2022	2038 On 04-August-22			Bond Future	127.84	128.4451	127.8432	128.4451	2,669.00
22/03/2022	2038 On 03-November-22			Bond Future	129.75	130.3770	129.7544	130.3770	0.00
22/03/2022	2038 On 02-February-23			Bond Future	130.05	130.7209	130.0536	130.7209	0.00
22/03/2022	2040 On 05-May-22			Bond Future	10.87	88.2561	10.8727	88.2561	62,123.00
22/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	13	0	13	0	1,200.00
22/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	6794	7	6794	7	0.00
22/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	6736	7	6736	7	0.00
22/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	13101	14	13101	14	0.00
22/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	6852	7	6852	7	0.00
22/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	595	1	595	1	1,200.00
22/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	2723	2	2723	2	0.00
22/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	88	0	88	0	0.00
22/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	86	0	86	0	0.00
22/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	1,200.00
22/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	91	0	91	0	0.00
22/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	7780	7	7780	7	0.00
22/03/2022	2040 On 04-August-22			Bond Future	11.05	84.9495	11.0491	84.9495	42,392.00
22/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2540	3	2540	3	0.00
22/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2505	3	2505	3	0.00
22/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	8005	8	8005	8	0.00
22/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	117	0	117	0	460.00
22/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1494	2	1494	2	460.00
22/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2575	3	2575	3	0.00
22/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2569	2	2569	2	0.00
22/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	568	1	568	1	460.00
22/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	9993	10	9993	10	0.00
22/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3890	4	3890	4	0.00
22/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2633	2	2633	2	0.00
22/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2601	2	2601	2	0.00
22/03/2022	2040 On 03-November-22			Bond Future	11.20	86.2104	11.2008	86.2104	0.00
22/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3972	4	3972	4	0.00
22/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3897	4	3897	4	0.00
22/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3934	4	3934	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
22/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2615	2	2615	2	0.00
22/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2668	3	2668	3	0.00
22/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2641	2	2641	2	0.00
22/03/2022	2040 On 02-February-23			Bond Future	11.34	83.1535	11.3435	83.1535	0.00
22/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2928	3	2928	3	0.00
22/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2959	3	2959	3	0.00
22/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2989	3	2989	3	0.00
22/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4446	4	4446	4	0.00
22/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4482	4	4482	4	0.00
22/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4518	4	4518	4	0.00
22/03/2022	2044 On 05-May-22			Bond Future	10.89	85.0779	10.8877	85.0779	69,647.00
22/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	6926	7	6926	7	0.00
22/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	6809	7	6809	7	0.00
22/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	6867	7	6867	7	0.00
22/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	92	0	92	0	0.00
22/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	95	0	95	0	0.00
22/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	89	0	89	0	0.00
22/03/2022	2044 On 04-August-22			Bond Future	11.05	81.8532	11.0541	81.8532	22,586.00
22/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2784	3	2784	3	0.00
22/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2710	3	2710	3	0.00
22/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2747	3	2747	3	0.00
22/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2501	2	2501	2	0.00
22/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2533	2	2533	2	0.00
22/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2470	2	2470	2	0.00
22/03/2022	2044 On 03-November-22			Bond Future	11.20	83.0681	11.1970	83.0681	0.00
22/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3979	4	3979	4	0.00
22/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4018	4	4018	4	0.00
22/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4056	4	4056	4	0.00
22/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2645	3	2645	3	0.00
22/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2671	3	2671	3	0.00
22/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2699	3	2699	3	0.00
22/03/2022	2044 On 02-February-23			Bond Future	11.33	80.0838	11.3311	80.0838	0.00
22/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3200	3	3200	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
22/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3136	3	3136	3	0.00
22/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3168	3	3168	3	0.00
22/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4376	4	4376	4	0.00
22/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4411	4	4411	4	0.00
22/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4340	4	4340	4	0.00
22/03/2022	2046 On 05-May-22			Bond Future	116.01	116.3879	116.0109	116.3879	14,104.00
22/03/2022	2046 On 04-August-22			Bond Future	117.61	117.9991	117.6080	117.9991	2,969.00
22/03/2022	2046 On 03-November-22			Bond Future	117.43	117.8367	117.4338	117.8367	0.00
22/03/2022	2046 On 02-February-23			Bond Future	119.40	119.8399	119.3960	119.8399	0.00
22/03/2022	2050 On 05-May-22			Bond Future	119.48	120.3582	119.4807	120.3582	8,672.00
22/03/2022	2050 On 04-August-22			Bond Future	119.10	119.9987	119.1021	119.9987	1,410.00
22/03/2022	2050 On 03-November-22			Bond Future	120.88	121.8034	120.8825	121.8034	0.00
22/03/2022	2050 On 02-February-23			Bond Future	120.83	121.7933	120.8261	121.7933	0.00
22/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	AL37 On 05-May-22			Index Future	806.54	810.9340	806.5370	810.9340	0.00
22/03/2022	AL37 On 04-August-22			Index Future	817.31	821.8500	817.3120	821.8500	0.00
22/03/2022	AL37 On 03-November-22			Index Future	829.43	834.1290	829.4310	834.1290	0.00
22/03/2022	AL37 On 02-February-23			Index Future	843.07	848.1030	843.0660	848.1030	0.00
22/03/2022	AL7T On 05-May-22			Index Future	930.36	935.9570	930.3630	935.9570	0.00
22/03/2022	AL7T On 04-August-22			Index Future	942.79	948.5560	942.7920	948.5560	0.00
22/03/2022	AL7T On 03-November-22			Index Future	956.77	962.7280	956.7710	962.7280	0.00
22/03/2022	AL7T On 02-February-23			Index Future	972.50	978.8560	972.5000	978.8560	0.00
22/03/2022	ALBI On 05-May-22			Index Future	829.12	833.4450	829.1200	833.4450	129.00
22/03/2022	ALBI On 04-August-22			Index Future	840.20	844.6640	840.1960	844.6640	92.00
22/03/2022	ALBI On 03-November-22			Index Future	852.65	857.2840	852.6540	857.2840	0.00
22/03/2022	ALBI On 02-February-23			Index Future	866.67	871.6460	866.6710	871.6460	0.00
22/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	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
22/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2022	ES33 On 05-May-22			Bond Future	11.51	76.4271	11.5139	76.4271	87.00
22/03/2022	ES33 On 04-August-22			Bond Future	11.73	77.4851	11.7349	77.4851	263.00
22/03/2022	ES33 On 03-November-22			Bond Future	11.94	74.8680	11.9428	74.8680	0.00
22/03/2022	ES33 On 02-February-23			Bond Future	12.14	76.1442	12.1434	76.1442	0.00
22/03/2022	ES42 On 05-May-22			Bond Future	11.93	74.8268	11.9334	74.8268	1,190.00
22/03/2022	ES42 On 04-August-22			Bond Future	12.13	75.8638	12.1348	75.8638	3,579.00
22/03/2022	ES42 On 03-November-22			Bond Future	12.33	72.7456	12.3254	72.7456	0.00
22/03/2022	ES42 On 02-February-23			Bond Future	12.50	73.9890	12.5025	73.9890	0.00
22/03/2022	GOVI On 05-May-22			GOVI	817.72	822.0090	817.7210	822.0090	989.00

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22/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	294910	34	294910	34	0.00
22/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	294810	34	294810	34	0.00
22/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	294710	34	294710	34	0.00
22/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 04-August-22			GOVI	828.65	833.0740	828.6450	833.0740	0.00
22/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	93850	14	93850	14	0.00
22/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	93750	14	93750	14	0.00
22/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	93650	14	93650	14	0.00
22/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 03-November-22			GOVI	840.93	845.5210	840.9320	845.5210	0.00
22/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	205020	25	205020	25	0.00
22/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	205220	25	205220	25	0.00
22/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	205120	25	205120	25	0.00
22/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 02-February-23			GOVI	854.76	859.6860	854.7560	859.6860	0.00
22/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	39160	9	39160	9	0.00
22/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	39360	9	39360	9	0.00
22/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	39260	9	39260	9	0.00
22/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2022	IGOV On 05-May-22			Index Future	313.60	314.5720	313.5980	314.5720	499.00
22/03/2022	IGOV On 04-August-22			Index Future	317.87	318.8840	317.8650	318.8840	0.00
22/03/2022	IGOV On 03-November-22			Index Future	322.65	323.7240	322.6540	323.7240	0.00
22/03/2022	IGOV On 02-February-23			Index Future	328.03	329.2220	328.0330	329.2220	0.00
22/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

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22/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3750	4.6550	95.3750	0.00
22/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.72	95.3100	4.7200	95.3100	0.00
22/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.16	94.8850	5.1550	94.8850	0.00
22/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.24	94.8000	5.2400	94.8000	0.00
22/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.65	94.4100	5.6500	94.4100	0.00
22/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.75	94.3450	5.7450	94.3450	0.00
22/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.42	93.6700	6.4200	93.6700	68.00
22/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.71	93.3900	6.7100	93.3900	0.00
22/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.92	93.1600	6.9200	93.1600	0.00
22/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.08	93.0600	7.0750	93.0600	75.00
22/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.14	92.9450	7.1350	92.9450	72.00
22/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.35	92.7350	7.3450	92.7350	0.00
22/03/2022	R023 On 05-May-22			Bond Future	5.61	103.1947	5.6107	103.1947	14,778.00
22/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	562	1	562	1	0.00
22/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	569	1	569	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
22/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	576	1	576	1	0.00
22/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	25	0	25	0	0.00
22/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	26	0	26	0	0.00
22/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	27	0	27	0	0.00
22/03/2022	R023 On 04-August-22			Bond Future	5.73	104.5733	5.7336	104.5733	2,384.00
22/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	300	0	300	0	0.00
22/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	304	0	304	0	0.00
22/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	308	0	308	0	0.00
22/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	135	0	135	0	0.00
22/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	136	0	136	0	0.00
22/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	138	0	138	0	0.00
22/03/2022	R023 On 03-November-22			Bond Future	5.40	102.2457	5.4047	102.2457	0.00
22/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	320	0	320	0	0.00
22/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	315	0	315	0	0.00
22/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	318	0	318	0	0.00
22/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	54	0	54	0	0.00
22/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	55	0	55	0	0.00
22/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	54	0	54	0	0.00
22/03/2022	R035 On 05-May-22			Bond Future	10.57	90.3933	10.5731	90.3933	71,474.00
22/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2273	3	2273	3	0.00
22/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	11826	12	11826	12	0.00
22/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6533	7	6533	7	0.00
22/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	1863	2	1863	2	0.00
22/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6424	7	6424	7	0.00
22/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6479	7	6479	7	0.00
22/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	67	0	67	0	0.00
22/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	70	0	70	0	0.00
22/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	938	1	938	1	0.00
22/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	65	0	65	0	0.00
22/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	2	0	2	0	0.00
22/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	726	1	726	1	0.00
22/03/2022	R035 On 04-August-22			Bond Future	10.76	91.5821	10.7610	91.5821	49,855.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2275	3	2275	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
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	3692	4	3692	4	0.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	8532	9	8532	9	0.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1658	2	1658	2	400.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1968	2	1968	2	0.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2212	2	2212	2	0.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2243	3	2243	3	0.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	152	0	152	0	400.00
22/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	353	0	353	0	100.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	6310	6	6310	6	0.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3100	3	3100	3	0.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	8242	8	8242	8	0.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2435	2	2435	2	0.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2466	2	2466	2	0.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2719	2	2719	2	100.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1458	1	1458	1	100.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	370	0	370	0	400.00
22/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2405	2	2405	2	0.00
22/03/2022	R035 On 03-November-22			Bond Future	10.92	88.4742	10.9244	88.4742	0.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3650	4	3650	4	0.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3615	4	3615	4	0.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1281	1	1281	1	1,000.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	546	1	546	1	582.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3685	4	3685	4	0.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	10248	11	10248	11	0.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3342	4	3342	4	1,000.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1916	2	1916	2	0.00
22/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3143	3	3143	3	0.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2749	3	2749	3	582.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4088	4	4088	4	582.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	537	0	537	0	1,000.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2341	2	2341	2	0.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	7576	7	7576	7	0.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	5161	5	5161	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
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2389	2	2389	2	0.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2365	2	2365	2	0.00
22/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2590	2	2590	2	0.00
22/03/2022	R035 On 02-February-23			Bond Future	11.07	90.0003	11.0749	90.0003	0.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3297	4	3297	4	1,000.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3327	4	3327	4	0.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1397	2	1397	2	1,000.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	11998	12	11998	12	0.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2739	3	2739	3	0.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2767	3	2767	3	0.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2796	3	2796	3	0.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2205	2	2205	2	0.00
22/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	705	1	705	1	582.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	8628	8	8628	8	0.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	6133	6	6133	6	0.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4696	4	4696	4	582.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3953	4	3953	4	0.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	599	1	599	1	1,000.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3985	4	3985	4	0.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4017	4	4017	4	0.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3415	3	3415	3	582.00
22/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3443	3	3443	3	0.00
22/03/2022	R186 On 05-May-22			Bond Future	8.63	111.6697	8.6270	111.6697	71,259.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	892	1	892	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1624	2	1624	2	0.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	369	1	369	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	416	1	416	1	454.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	357	1	357	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	74	0	74	0	435.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	4	0	4	0	435.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	10	0	10	0	3,600.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2350	3	2350	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
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	208	0	208	0	454.00
22/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	380	1	380	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1588	1	1588	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2132	2	2132	2	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	217	0	217	0	454.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4610	4	4610	4	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5431	5	5431	5	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	3042	2	3042	2	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1644	1	1644	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1505	1	1505	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1616	1	1616	1	0.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	410	0	410	0	454.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	841	1	841	1	4,035.00
22/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7742	7	7742	7	0.00
22/03/2022	R186 On 04-August-22			Bond Future	8.86	107.9002	8.8602	107.9002	15.00
22/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	493	1	493	1	0.00
22/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	483	1	483	1	0.00
22/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	40	0	40	0	3,600.00
22/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	502	1	502	1	0.00
22/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	3838	4	3838	4	0.00
22/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	342	0	342	0	3,600.00
22/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	515	0	515	0	3,600.00
22/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3161	3	3161	3	0.00
22/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	7343	7	7343	7	0.00
22/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3726	3	3726	3	0.00
22/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3218	3	3218	3	0.00
22/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3189	3	3189	3	0.00
22/03/2022	R186 On 03-November-22			Bond Future	9.07	109.4997	9.0696	109.4997	0.00
22/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1048	1	1048	1	0.00
22/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1021	1	1021	1	0.00
22/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1035	1	1035	1	0.00
22/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2896	2	2896	2	0.00
22/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2919	3	2919	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
22/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2874	2	2874	2	0.00
22/03/2022	R186 On 02-February-23			Bond Future	9.26	106.0458	9.2580	106.0458	0.00
22/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	889	1	889	1	0.00
22/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	867	1	867	1	0.00
22/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	878	1	878	1	0.00
22/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3970	3	3970	3	0.00
22/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3993	4	3993	4	0.00
22/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3947	3	3947	3	0.00
22/03/2022	R197 On 05-May-22			Bond Future	329.94	329.9210	329.9393	329.9210	752.00
22/03/2022	R197 On 04-August-22			Bond Future	326.07	326.0699	326.0691	326.0699	0.00
22/03/2022	R197 On 03-November-22			Bond Future	330.94	330.9744	330.9439	330.9744	0.00
22/03/2022	R197 On 02-February-23			Bond Future	327.85	327.9590	327.8527	327.9590	0.00
22/03/2022	R202 On 05-May-22			Bond Future	247.60	249.9065	247.6018	249.9065	6,375.00
22/03/2022	R202 On 04-August-22			Bond Future	246.54	248.8948	246.5421	248.8948	91.00
22/03/2022	R202 On 03-November-22			Bond Future	250.23	252.6374	250.2271	252.6374	0.00
22/03/2022	R202 On 02-February-23			Bond Future	249.83	252.3403	249.8272	252.3403	0.00
22/03/2022	R209 On 05-May-22			Bond Future	10.53	70.1874	10.5346	70.1874	20,414.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4948	5	4948	5	0.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	7540	8	7540	8	0.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	529	1	529	1	0.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	1892	2	1892	2	0.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4853	5	4853	5	0.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	11	0	11	0	2,975.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	56	0	56	0	8,525.00
22/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4900	5	4900	5	0.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	107	0	107	0	0.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	4627	4	4627	4	0.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	6127	6	6127	6	0.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	110	0	110	0	0.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	707	1	707	1	1,050.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	2140	2	2140	2	11,000.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	16	0	16	0	12,050.00
22/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	104	0	104	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
22/03/2022	R209 On 04-August-22			Bond Future	10.69	71.1416	10.6949	71.1416	1,550.00
22/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1742	2	1742	2	0.00
22/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1690	2	1690	2	0.00
22/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1716	2	1716	2	0.00
22/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2346	2	2346	2	0.00
22/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2375	2	2375	2	0.00
22/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2317	2	2317	2	0.00
22/03/2022	R209 On 03-November-22			Bond Future	10.84	69.0502	10.8406	69.0502	2,750.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	4677	5	4677	5	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3007	3	3007	3	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3037	3	3037	3	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3067	3	3067	3	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	734	1	734	1	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1677	2	1677	2	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	296	0	296	0	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3098	3	3098	3	0.00
22/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	174	0	174	0	6,000.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	9453	9	9453	9	0.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2098	2	2098	2	0.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	8005	8	8005	8	0.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3528	3	3528	3	0.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	5433	5	5433	5	6,000.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2120	2	2120	2	0.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2142	2	2142	2	0.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2164	2	2164	2	6,000.00
22/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1283	1	1283	1	0.00
22/03/2022	R209 On 02-February-23			Bond Future	10.97	70.2113	10.9737	70.2113	0.00
22/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2532	3	2532	3	0.00
22/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2508	3	2508	3	0.00
22/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2483	3	2483	3	0.00
22/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3450	3	3450	3	0.00
22/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3507	3	3507	3	0.00
22/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3478	3	3478	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
22/03/2022	R210 On 05-May-22			Bond Future	219.69	220.0971	219.6918	220.0971	1,039.00
22/03/2022	R210 On 04-August-22			Bond Future	222.72	223.1439	222.7165	223.1439	266.00
22/03/2022	R210 On 03-November-22			Bond Future	223.12	223.5629	223.1161	223.5629	0.00
22/03/2022	R210 On 02-February-23			Bond Future	226.84	227.3626	226.8428	227.3626	0.00
22/03/2022	R213 On 05-May-22			Bond Future	10.14	83.9064	10.1405	83.9064	25,076.00
22/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2809	3	2809	3	0.00
22/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2769	3	2769	3	0.00
22/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2729	3	2729	3	0.00
22/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	289	0	289	0	0.00
22/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	297	0	297	0	0.00
22/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	306	0	306	0	0.00
22/03/2022	R213 On 04-August-22			Bond Future	10.34	85.0115	10.3424	85.0115	0.00
22/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	945	1	945	1	0.00
22/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	911	1	911	1	0.00
22/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	928	1	928	1	0.00
22/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3148	3	3148	3	0.00
22/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3215	3	3215	3	0.00
22/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3181	3	3181	3	0.00
22/03/2022	R213 On 03-November-22			Bond Future	10.52	82.7513	10.5185	82.7513	0.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2072	2	2072	2	0.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1216	1	1216	1	0.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1614	2	1614	2	0.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	291	0	291	0	200.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	986	1	986	1	0.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2026	2	2026	2	0.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2049	2	2049	2	0.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	325	0	325	0	476.00
22/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2003	2	2003	2	0.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2713	2	2713	2	200.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6971	6	6971	6	0.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2663	2	2663	2	0.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2688	2	2688	2	0.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4297	4	4297	4	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	7254	7	7254	7	0.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3196	3	3196	3	476.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3830	3	3830	3	200.00
22/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2638	2	2638	2	0.00
22/03/2022	R213 On 02-February-23			Bond Future	10.68	84.1762	10.6805	84.1762	0.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2151	2	2151	2	935.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1722	2	1722	2	0.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	418	1	418	1	476.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1702	2	1702	2	0.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1343	2	1343	2	0.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	7466	8	7466	8	0.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1741	2	1741	2	0.00
22/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1982	2	1982	2	0.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3529	3	3529	3	476.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	816	1	816	1	935.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3888	4	3888	4	0.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3320	3	3320	3	0.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3916	4	3916	4	0.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	7857	7	7857	7	0.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4521	4	4521	4	476.00
22/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3859	3	3859	3	0.00
22/03/2022	R214 On 05-May-22			Bond Future	10.84	67.1043	10.8390	67.1043	15,322.00
22/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4937	5	4937	5	0.00
22/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4985	5	4985	5	0.00
22/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5033	5	5033	5	0.00
22/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	107	0	107	0	0.00
22/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	104	0	104	0	0.00
22/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	101	0	101	0	0.00
22/03/2022	R214 On 04-August-22			Bond Future	11.00	67.9863	10.9995	67.9863	1,337.00
22/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2040	2	2040	2	0.00
22/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2069	2	2069	2	0.00
22/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2098	2	2098	2	0.00
22/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2179	2	2179	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
22/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2151	2	2151	2	0.00
22/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2206	2	2206	2	0.00
22/03/2022	R214 On 03-November-22			Bond Future	11.14	65.7243	11.1384	65.7243	0.00
22/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3335	4	3335	4	0.00
22/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3303	4	3303	4	0.00
22/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3272	4	3272	4	0.00
22/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2131	2	2131	2	0.00
22/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2153	2	2153	2	0.00
22/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2175	2	2175	2	0.00
22/03/2022	R214 On 02-February-23			Bond Future	11.27	66.8585	11.2659	66.8585	0.00
22/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2656	3	2656	3	0.00
22/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2604	3	2604	3	0.00
22/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2630	3	2630	3	0.00
22/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3649	3	3649	3	0.00
22/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3679	3	3679	3	0.00
22/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3619	3	3619	3	0.00
22/03/2022	R248 On 05-May-22			Bond Future	10.83	84.1678	10.8282	84.1678	193,475.00
22/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	6744	7	6744	7	0.00
22/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	6625	7	6625	7	0.00
22/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	6685	7	6685	7	0.00
22/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	109	0	109	0	0.00
22/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	102	0	102	0	0.00
22/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	105	0	105	0	0.00
22/03/2022	R248 On 04-August-22			Bond Future	10.99	85.2741	10.9872	85.2741	6,533.00
22/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2709	3	2709	3	0.00
22/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	924	1	924	1	0.00
22/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2347	3	2347	3	1,700.00
22/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	131	0	131	0	0.00
22/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2634	3	2634	3	0.00
22/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2671	3	2671	3	0.00
22/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	555	1	555	1	1,700.00
22/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	5287	5	5287	5	0.00
22/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2652	2	2652	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
22/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2686	3	2686	3	0.00
22/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	10247	10	10247	10	0.00
22/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	6497	6	6497	6	0.00
22/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2970	3	2970	3	0.00
22/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2618	2	2618	2	0.00
22/03/2022	R248 On 03-November-22			Bond Future	11.12	82.1352	11.1247	82.1352	0.00
22/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3989	4	3989	4	0.00
22/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4029	4	4029	4	0.00
22/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4068	4	4068	4	0.00
22/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2787	3	2787	3	0.00
22/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2759	3	2759	3	0.00
22/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2731	3	2731	3	0.00
22/03/2022	R248 On 02-February-23			Bond Future	11.25	83.5530	11.2509	83.5530	0.00
22/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3259	4	3259	4	0.00
22/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3292	4	3292	4	0.00
22/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3324	4	3324	4	0.00
22/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4503	4	4503	4	0.00
22/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4540	4	4540	4	0.00
22/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4578	4	4578	4	0.00