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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
28/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	2025 On 05-May-22			Bond Future	159.81	159.7941	159.8121	159.7941	5,484.00
28/03/2022	2025 On 04-August-22			Bond Future	160.38	160.3642	160.3811	160.3642	1,130.00
28/03/2022	2025 On 03-November-22			Bond Future	162.77	162.7552	162.7711	162.7552	0.00
28/03/2022	2025 On 02-February-23			Bond Future	163.82	163.8020	163.8169	163.8020	0.00
28/03/2022	2029 On 05-May-22			Bond Future	116.98	117.1578	116.9849	117.1578	2,745.00
28/03/2022	2029 On 04-August-22			Bond Future	118.59	118.7656	118.5894	118.7656	1,844.00
28/03/2022	2029 On 03-November-22			Bond Future	119.12	119.3045	119.1246	119.3045	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
28/03/2022	2029 On 02-February-23			Bond Future	121.11	121.2924	121.1087	121.2924	0.00
28/03/2022	2030 On 05-May-22			Bond Future	9.73	92.7013	9.7350	92.7013	70,558.00
28/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
28/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6275	6	6275	6	0.00
28/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2503	2	2503	2	0.00
28/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2543	2	2543	2	0.00
28/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	270	0	270	0	0.00
28/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	764	1	764	1	0.00
28/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	18	0	18	0	200.00
28/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	28	0	28	0	1,800.00
28/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	656	1	656	1	0.00
28/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
28/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	2	0	2	0	1,073.00
28/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	2583	2	2583	2	0.00
28/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1611	2	1611	2	0.00
28/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	112	0	112	0	7,500.00
28/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	3112	3	3112	3	0.00
28/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1192	1	1192	1	5,000.00
28/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4820	5	4820	5	0.00
28/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4403	5	4403	5	0.00
28/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	237	0	237	0	0.00
28/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8484	9	8484	9	0.00
28/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1337	1	1337	1	5,000.00
28/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2231	2	2231	2	1,073.00
28/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	245	0	245	0	200.00
28/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	253	0	253	0	0.00
28/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	11	0	11	0	1,800.00
28/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	539	1	539	1	1,073.00
28/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10825	11	10825	11	0.00
28/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6651	7	6651	7	0.00
28/03/2022	2030 On 04-August-22			Bond Future	9.94	89.9447	9.9422	89.9447	25,175.00
28/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	329	0	329	0	800.00
28/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	944	1	944	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
28/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	52	0	52	0	800.00
28/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	962	1	962	1	0.00
28/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	979	1	979	1	0.00
28/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5164	5	5164	5	0.00
28/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	443	0	443	0	800.00
28/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2857	3	2857	3	0.00
28/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2889	3	2889	3	0.00
28/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8481	9	8481	9	0.00
28/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2921	3	2921	3	0.00
28/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4789	5	4789	5	0.00
28/03/2022	2030 On 03-November-22			Bond Future	10.12	91.2673	10.1201	91.2673	0.00
28/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2203	2	2203	2	0.00
28/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2179	2	2179	2	0.00
28/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2228	2	2228	2	0.00
28/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2322	2	2322	2	0.00
28/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2368	2	2368	2	0.00
28/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2345	2	2345	2	0.00
28/03/2022	2030 On 02-February-23			Bond Future	10.29	88.7648	10.2856	88.7648	0.00
28/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2018	2	2018	2	0.00
28/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	1875	2	1875	2	0.00
28/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	443	0	443	0	102.00
28/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	1977	2	1977	2	0.00
28/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	1998	2	1998	2	0.00
28/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	763	1	763	1	0.00
28/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1359	1	1359	1	0.00
28/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1605	2	1605	2	0.00
28/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7475	8	7475	8	0.00
28/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4258	4	4258	4	102.00
28/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5870	6	5870	6	0.00
28/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3281	3	3281	3	0.00
28/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3461	4	3461	4	102.00
28/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3332	3	3332	3	0.00
28/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3307	3	3307	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
28/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3845	4	3845	4	0.00
28/03/2022	2032 On 05-May-22			Bond Future	10.10	89.2928	10.0951	89.2928	141,274.00
28/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	156	0	156	0	780.00
28/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1355	1	1355	1	780.00
28/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5120	5	5120	5	0.00
28/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	1744	2	1744	2	993.00
28/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5221	5	5221	5	0.00
28/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	5930	6	5930	6	0.00
28/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	4918	5	4918	5	0.00
28/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5171	5	5171	5	0.00
28/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	57	0	57	0	0.00
28/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	68	0	68	0	993.00
28/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	59	0	59	0	0.00
28/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	33	0	33	0	780.00
28/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	644	1	644	1	0.00
28/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	55	0	55	0	0.00
28/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	874	1	874	1	0.00
28/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	3153	3	3153	3	0.00
28/03/2022	2032 On 04-August-22			Bond Future	10.28	90.4960	10.2815	90.4960	2,140.00
28/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7188	7	7188	7	0.00
28/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8506	8	8506	8	0.00
28/03/2022	2032 On 04-August-22	10.10	Call	Bond Future	1456	1	1456	1	1,300.00
28/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1723	2	1723	2	0.00
28/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1751	2	1751	2	0.00
28/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	1779	2	1779	2	0.00
28/03/2022	2032 On 04-August-22	9.40	Call	Bond Future	294	0	294	0	1,300.00
28/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	667	1	667	1	800.00
28/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	94	0	94	0	800.00
28/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	7757	8	7757	8	0.00
28/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	3844	4	3844	4	0.00
28/03/2022	2032 On 04-August-22	9.40	Put	Bond Future	5351	6	5351	6	0.00
28/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2175	2	2175	2	0.00
28/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2147	2	2147	2	0.00

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28/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2120	2	2120	2	0.00
28/03/2022	2032 On 04-August-22	10.10	Put	Bond Future	2467	3	2467	3	0.00
28/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	186	0	186	0	0.00
28/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	288	0	288	0	800.00
28/03/2022	2032 On 03-November-22			Bond Future	10.45	87.6735	10.4514	87.6735	0.00
28/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	3189	3	3189	3	750.00
28/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	6469	6	6469	6	0.00
28/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	9617	9	9617	9	0.00
28/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2644	3	2644	3	0.00
28/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	2850	3	2850	3	0.00
28/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3157	3	3157	3	0.00
28/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	552	1	552	1	500.00
28/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	421	0	421	0	180.00
28/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1665	2	1665	2	0.00
28/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	1901	2	1901	2	500.00
28/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1781	2	1781	2	0.00
28/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	462	0	462	0	454.00
28/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1261	1	1261	1	750.00
28/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	4181	4	4181	4	0.00
28/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	6854	7	6854	7	0.00
28/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6600	7	6600	7	0.00
28/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	6104	6	6104	6	0.00
28/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3366	4	3366	4	180.00
28/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2269	2	2269	2	180.00
28/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3526	4	3526	4	454.00
28/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	3212	3	3212	3	0.00
28/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2046	2	2046	2	0.00
28/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2437	3	2437	3	454.00
28/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	391	0	391	0	750.00
28/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	820	1	820	1	500.00
28/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	2024	2	2024	2	0.00
28/03/2022	2032 On 02-February-23			Bond Future	10.61	89.1186	10.6070	89.1186	0.00
28/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	10804	11	10804	11	0.00

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28/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	7160	7	7160	7	0.00
28/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	558	1	558	1	454.00
28/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2357	2	2357	2	0.00
28/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	1821	2	1821	2	0.00
28/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2332	2	2332	2	0.00
28/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1339	1	1339	1	750.00
28/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	711	1	711	1	500.00
28/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	3099	3	3099	3	750.00
28/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	6578	6	6578	6	0.00
28/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2381	2	2381	2	0.00
28/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2638	3	2638	3	0.00
28/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	1954	2	1954	2	500.00
28/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	4011	4	4011	4	0.00
28/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3200	3	3200	3	454.00
28/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3474	4	3474	4	0.00
28/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	1147	1	1147	1	0.00
28/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	2770	3	2770	3	0.00
28/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	6943	7	6943	7	0.00
28/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	5036	5	5036	5	0.00
28/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3531	4	3531	4	0.00
28/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4203	4	4203	4	454.00
28/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3502	4	3502	4	0.00
28/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7714	8	7714	8	0.00
28/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	1013	1	1013	1	500.00
28/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	490	1	490	1	750.00
28/03/2022	2033 On 05-May-22			Bond Future	111.81	111.6344	111.8124	111.6344	2,719.00
28/03/2022	2033 On 04-August-22			Bond Future	113.35	113.1664	113.3459	113.1664	4,967.00
28/03/2022	2033 On 03-November-22			Bond Future	113.72	113.5394	113.7208	113.5394	0.00
28/03/2022	2033 On 02-February-23			Bond Future	115.61	115.4312	115.6148	115.4312	0.00
28/03/2022	2037 On 05-May-22			Bond Future	10.54	86.8965	10.5396	86.8965	85,127.00
28/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	7958	8	7958	8	0.00
28/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	7846	8	7846	8	0.00
28/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	7902	8	7902	8	0.00

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28/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	18	0	18	0	0.00
28/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	19	0	19	0	0.00
28/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	19	0	19	0	0.00
28/03/2022	2037 On 04-August-22			Bond Future	10.71	83.8114	10.7133	83.8114	52,420.00
28/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	2959	3	2959	3	0.00
28/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	4193	4	4193	4	1,050.00
28/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	5156	5	5156	5	0.00
28/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	654	1	654	1	50.00
28/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7771	8	7771	8	0.00
28/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	2921	3	2921	3	0.00
28/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2883	3	2883	3	0.00
28/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	1764	2	1764	2	0.00
28/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	379	0	379	0	1,050.00
28/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	1715	2	1715	2	0.00
28/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	4717	5	4717	5	0.00
28/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	1740	2	1740	2	50.00
28/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	809	1	809	1	50.00
28/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1102	1	1102	1	0.00
28/03/2022	2037 On 03-November-22			Bond Future	10.86	85.0442	10.8620	85.0442	0.00
28/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	4528	4	4528	4	0.00
28/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4609	4	4609	4	0.00
28/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4568	4	4568	4	0.00
28/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	1832	2	1832	2	0.00
28/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	1851	2	1851	2	0.00
28/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	1813	2	1813	2	0.00
28/03/2022	2037 On 02-February-23			Bond Future	11.00	82.1895	11.0007	82.1895	0.00
28/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3554	3	3554	3	0.00
28/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3522	3	3522	3	0.00
28/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3490	3	3490	3	0.00
28/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	3310	3	3310	3	0.00
28/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	3282	3	3282	3	0.00
28/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	3253	3	3253	3	0.00
28/03/2022	2038 On 05-May-22			Bond Future	127.08	127.3060	127.0839	127.3060	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
28/03/2022	2038 On 04-August-22			Bond Future	127.00	127.2275	127.0012	127.2275	2,669.00
28/03/2022	2038 On 03-November-22			Bond Future	128.89	129.1249	128.8944	129.1249	0.00
28/03/2022	2038 On 02-February-23			Bond Future	129.17	129.4039	129.1686	129.4039	0.00
28/03/2022	2040 On 05-May-22			Bond Future	10.63	89.1573	10.6317	89.1573	62,131.00
28/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	35	0	35	0	1,200.00
28/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	8415	8	8415	8	0.00
28/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	8355	8	8355	8	0.00
28/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	14786	14	14786	14	0.00
28/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	8475	8	8475	8	0.00
28/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1159	1	1159	1	1,200.00
28/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	1600	2	1600	2	0.00
28/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	23	0	23	0	0.00
28/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	22	0	22	0	0.00
28/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
28/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	24	0	24	0	0.00
28/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	6115	6	6115	6	0.00
28/03/2022	2040 On 04-August-22			Bond Future	10.80	85.8521	10.7991	85.8521	42,392.00
28/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3405	3	3405	3	0.00
28/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3363	3	3363	3	0.00
28/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	9464	9	9464	9	0.00
28/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	199	0	199	0	460.00
28/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	2108	2	2108	2	460.00
28/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3447	3	3447	3	0.00
28/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	1736	2	1736	2	0.00
28/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	322	0	322	0	460.00
28/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	8370	9	8370	9	0.00
28/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	2799	3	2799	3	0.00
28/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	1786	2	1786	2	0.00
28/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	1761	2	1761	2	0.00
28/03/2022	2040 On 03-November-22			Bond Future	10.94	87.1151	10.9422	87.1151	0.00
28/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4973	5	4973	5	0.00
28/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4887	5	4887	5	0.00
28/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4930	5	4930	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
28/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	1890	2	1890	2	0.00
28/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	1932	2	1932	2	0.00
28/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	1911	2	1911	2	0.00
28/03/2022	2040 On 02-February-23			Bond Future	11.08	84.0444	11.0757	84.0444	0.00
28/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3778	4	3778	4	0.00
28/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3813	4	3813	4	0.00
28/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3848	4	3848	4	0.00
28/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	3555	4	3555	4	0.00
28/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	3586	4	3586	4	0.00
28/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	3617	4	3617	4	0.00
28/03/2022	2044 On 05-May-22			Bond Future	10.65	85.9591	10.6474	85.9591	69,637.00
28/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	8579	8	8579	8	0.00
28/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	8458	8	8458	8	0.00
28/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	8519	8	8519	8	0.00
28/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	20	0	20	0	0.00
28/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	21	0	21	0	0.00
28/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	19	0	19	0	0.00
28/03/2022	2044 On 04-August-22			Bond Future	10.81	82.7362	10.8050	82.7362	22,586.00
28/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3712	3	3712	3	0.00
28/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	3624	3	3624	3	0.00
28/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3668	3	3668	3	0.00
28/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	1680	2	1680	2	0.00
28/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	1705	2	1705	2	0.00
28/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	1656	2	1656	2	0.00
28/03/2022	2044 On 03-November-22			Bond Future	10.94	83.9534	10.9394	83.9534	0.00
28/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4998	5	4998	5	0.00
28/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	5041	5	5041	5	0.00
28/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	5085	5	5085	5	0.00
28/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	1909	2	1909	2	0.00
28/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	1931	2	1931	2	0.00
28/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	1953	2	1953	2	0.00
28/03/2022	2044 On 02-February-23			Bond Future	11.06	80.9558	11.0645	80.9558	0.00
28/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	4108	4	4108	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
28/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	4035	4	4035	4	0.00
28/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	4072	4	4072	4	0.00
28/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	3491	4	3491	4	0.00
28/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	3522	4	3522	4	0.00
28/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	3460	4	3460	4	0.00
28/03/2022	2046 On 05-May-22			Bond Future	114.76	114.9353	114.7608	114.9353	14,104.00
28/03/2022	2046 On 04-August-22			Bond Future	116.33	116.5127	116.3347	116.5127	2,969.00
28/03/2022	2046 On 03-November-22			Bond Future	116.13	116.3147	116.1331	116.3147	0.00
28/03/2022	2046 On 02-February-23			Bond Future	118.07	118.2539	118.0684	118.2539	0.00
28/03/2022	2050 On 05-May-22			Bond Future	118.49	118.4709	118.4899	118.4709	8,692.00
28/03/2022	2050 On 04-August-22			Bond Future	118.08	118.0661	118.0844	118.0661	1,410.00
28/03/2022	2050 On 03-November-22			Bond Future	119.84	119.8267	119.8444	119.8267	0.00
28/03/2022	2050 On 02-February-23			Bond Future	119.76	119.7439	119.7608	119.7439	0.00
28/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	AL37 On 05-May-22			Index Future	809.94	808.6800	809.9440	808.6800	0.00
28/03/2022	AL37 On 04-August-22			Index Future	820.72	819.4620	820.7210	819.4620	0.00
28/03/2022	AL37 On 03-November-22			Index Future	832.86	831.5950	832.8550	831.5950	0.00
28/03/2022	AL37 On 02-February-23			Index Future	846.51	845.2480	846.5100	845.2480	0.00
28/03/2022	AL7T On 05-May-22			Index Future	939.00	936.7170	939.0010	936.7170	0.00
28/03/2022	AL7T On 04-August-22			Index Future	951.50	949.2060	951.4950	949.2060	0.00
28/03/2022	AL7T On 03-November-22			Index Future	965.56	963.2600	965.5620	963.2600	0.00
28/03/2022	AL7T On 02-February-23			Index Future	981.39	979.0740	981.3930	979.0740	0.00
28/03/2022	ALBI On 05-May-22			Index Future	839.62	836.8970	839.6220	836.8970	129.00
28/03/2022	ALBI On 04-August-22			Index Future	850.79	848.0550	850.7940	848.0550	92.00
28/03/2022	ALBI On 03-November-22			Index Future	863.37	860.6110	863.3720	860.6110	0.00
28/03/2022	ALBI On 02-February-23			Index Future	877.53	874.7400	877.5280	874.7400	0.00
28/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	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
28/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2022	ES33 On 05-May-22			Bond Future	11.32	76.8175	11.3209	76.8175	87.00
28/03/2022	ES33 On 04-August-22			Bond Future	11.53	77.8717	11.5344	77.8717	263.00
28/03/2022	ES33 On 03-November-22			Bond Future	11.73	75.2507	11.7346	75.2507	0.00
28/03/2022	ES33 On 02-February-23			Bond Future	11.93	76.5083	11.9269	76.5083	0.00
28/03/2022	ES42 On 05-May-22			Bond Future	11.70	75.5238	11.7050	75.5238	1,190.00
28/03/2022	ES42 On 04-August-22			Bond Future	11.90	76.5612	11.8976	76.5612	3,579.00
28/03/2022	ES42 On 03-November-22			Bond Future	12.08	73.4436	12.0789	73.4436	0.00
28/03/2022	ES42 On 02-February-23			Bond Future	12.25	74.6738	12.2467	74.6738	0.00
28/03/2022	GOVI On 05-May-22			GOVI	828.11	825.3950	828.1110	825.3950	989.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	398810	37	398810	37	0.00
28/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	398710	37	398710	37	0.00
28/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	398610	37	398610	37	0.00
28/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 04-August-22			GOVI	839.13	836.4000	839.1300	836.4000	0.00
28/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	198700	17	198700	17	0.00
28/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	198600	17	198600	17	0.00
28/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	198500	17	198500	17	0.00
28/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 03-November-22			GOVI	851.54	848.7840	851.5350	848.7840	0.00
28/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	311050	28	311050	28	0.00
28/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	311250	28	311250	28	0.00
28/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	311150	28	311150	28	0.00
28/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 02-February-23			GOVI	865.50	862.7190	865.4970	862.7190	0.00
28/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	146570	12	146570	12	0.00
28/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	146770	12	146770	12	0.00
28/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	146670	12	146670	12	0.00
28/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
28/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
28/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2022	IGOV On 05-May-22			Index Future	312.13	312.2690	312.1270	312.2690	499.00
28/03/2022	IGOV On 04-August-22			Index Future	316.36	316.5100	316.3570	316.5100	0.00
28/03/2022	IGOV On 03-November-22			Index Future	321.11	321.2720	321.1100	321.2720	0.00
28/03/2022	IGOV On 02-February-23			Index Future	326.45	326.6200	326.4490	326.6200	0.00
28/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.48	95.5150	4.4750	95.5150	0.00
28/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.56	95.4400	4.5600	95.4400	0.00
28/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.03	94.9850	5.0250	94.9850	0.00
28/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.12	94.9000	5.1200	94.9000	0.00
28/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.56	94.4600	5.5600	94.4600	0.00
28/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.65	94.3750	5.6450	94.3750	0.00
28/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.44	93.6300	6.4400	93.6300	68.00
28/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.78	93.3050	6.7750	93.3050	0.00
28/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.01	93.0700	7.0100	93.0700	0.00
28/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.19	92.9050	7.1850	92.9050	75.00
28/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.25	92.8450	7.2450	92.8450	72.00
28/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.43	92.6250	7.4250	92.6250	0.00
28/03/2022	R023 On 05-May-22			Bond Future	5.54	103.1802	5.5446	103.1802	14,749.00
28/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	603	1	603	1	0.00
28/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	611	1	611	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
28/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	618	1	618	1	0.00
28/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	15	0	15	0	0.00
28/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	15	0	15	0	0.00
28/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	16	0	16	0	0.00
28/03/2022	R023 On 04-August-22			Bond Future	5.65	104.5459	5.6460	104.5459	2,384.00
28/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	317	0	317	0	0.00
28/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	321	0	321	0	0.00
28/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	325	0	325	0	0.00
28/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	104	0	104	0	0.00
28/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	106	0	106	0	0.00
28/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	107	0	107	0	0.00
28/03/2022	R023 On 03-November-22			Bond Future	5.26	102.2052	5.2637	102.2052	0.00
28/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	350	0	350	0	0.00
28/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	345	0	345	0	0.00
28/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	348	0	348	0	0.00
28/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	41	0	41	0	0.00
28/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	41	0	41	0	0.00
28/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	41	0	41	0	0.00
28/03/2022	R035 On 05-May-22			Bond Future	10.38	90.8638	10.3771	90.8638	71,320.00
28/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	3156	3	3156	3	0.00
28/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	13080	13	13080	13	0.00
28/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	7743	7	7743	7	0.00
28/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2661	2	2661	2	0.00
28/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	7631	7	7631	7	0.00
28/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	7687	7	7687	7	0.00
28/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	20	0	20	0	0.00
28/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	21	0	21	0	0.00
28/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	481	1	481	1	0.00
28/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	20	0	20	0	0.00
28/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
28/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	355	0	355	0	0.00
28/03/2022	R035 On 04-August-22			Bond Future	10.56	92.0482	10.5576	92.0482	49,855.00
28/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	2874	3	2874	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
28/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4490	4	4490	4	0.00
28/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	9648	9	9648	9	0.00
28/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2140	2	2140	2	400.00
28/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2511	2	2511	2	0.00
28/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2799	3	2799	3	0.00
28/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	2836	3	2836	3	0.00
28/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	221	0	221	0	400.00
28/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	501	0	501	0	100.00
28/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	5189	5	5189	5	0.00
28/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	2314	2	2314	2	0.00
28/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	7043	7	7043	7	0.00
28/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	1760	2	1760	2	0.00
28/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	1785	2	1785	2	0.00
28/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	1994	2	1994	2	100.00
28/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	988	1	988	1	100.00
28/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	218	0	218	0	400.00
28/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	1736	2	1736	2	0.00
28/03/2022	R035 On 03-November-22			Bond Future	10.71	88.9358	10.7137	88.9358	0.00
28/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4361	4	4361	4	0.00
28/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4323	4	4323	4	0.00
28/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1633	2	1633	2	1,000.00
28/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	725	1	725	1	582.00
28/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4400	4	4400	4	0.00
28/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	11360	11	11360	11	0.00
28/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	4017	4	4017	4	1,000.00
28/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2384	2	2384	2	0.00
28/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3793	4	3793	4	0.00
28/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2117	2	2117	2	582.00
28/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	3274	3	3274	3	582.00
28/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	367	0	367	0	1,000.00
28/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	1774	2	1774	2	0.00
28/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	6473	7	6473	7	0.00
28/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	4230	4	4230	4	0.00

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28/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	1815	2	1815	2	0.00
28/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	1794	2	1794	2	0.00
28/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	1982	2	1982	2	0.00
28/03/2022	R035 On 02-February-23			Bond Future	10.86	90.4396	10.8564	90.4396	0.00
28/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	3976	4	3976	4	1,000.00
28/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	4010	4	4010	4	0.00
28/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	1812	2	1812	2	1,000.00
28/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	13136	13	13136	13	0.00
28/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3354	3	3354	3	0.00
28/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3386	3	3386	3	0.00
28/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3417	3	3417	3	0.00
28/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2752	3	2752	3	0.00
28/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	913	1	913	1	582.00
28/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	7537	8	7537	8	0.00
28/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	5249	5	5249	5	0.00
28/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	3944	4	3944	4	582.00
28/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	3276	3	3276	3	0.00
28/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	437	0	437	0	1,000.00
28/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	3304	3	3304	3	0.00
28/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	3333	4	3333	4	0.00
28/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	2798	3	2798	3	582.00
28/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	2823	3	2823	3	0.00
28/03/2022	R186 On 05-May-22			Bond Future	8.51	111.3442	8.5073	111.3442	71,275.00
28/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
28/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1080	1	1080	1	0.00
28/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	1913	2	1913	2	0.00
28/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	451	0	451	0	0.00
28/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	510	0	510	0	454.00
28/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	437	0	437	0	0.00
28/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	90	0	90	0	435.00
28/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	4	0	4	0	435.00
28/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	13	0	13	0	3,600.00
28/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	2705	3	2705	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
28/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	255	0	255	0	454.00
28/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	465	0	465	0	0.00
28/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	1204	1	1204	1	0.00
28/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1710	2	1710	2	0.00
28/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	103	0	103	0	454.00
28/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	4144	4	4144	4	0.00
28/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4963	5	4963	5	0.00
28/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	2589	3	2589	3	0.00
28/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	1255	1	1255	1	0.00
28/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	1129	1	1129	1	0.00
28/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	1229	1	1229	1	0.00
28/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	230	0	230	0	454.00
28/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	560	1	560	1	4,035.00
28/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	7273	7	7273	7	0.00
28/03/2022	R186 On 04-August-22			Bond Future	8.73	107.5571	8.7332	107.5571	15.00
28/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	584	1	584	1	0.00
28/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	573	1	573	1	0.00
28/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	49	0	49	0	3,600.00
28/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	595	1	595	1	0.00
28/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4194	4	4194	4	0.00
28/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	410	0	410	0	3,600.00
28/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	401	0	401	0	3,600.00
28/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2784	3	2784	3	0.00
28/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6882	7	6882	7	0.00
28/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	3324	3	3324	3	0.00
28/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2838	3	2838	3	0.00
28/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2811	3	2811	3	0.00
28/03/2022	R186 On 03-November-22			Bond Future	8.93	109.1375	8.9343	109.1375	0.00
28/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1213	1	1213	1	0.00
28/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1184	1	1184	1	0.00
28/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1198	1	1198	1	0.00
28/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2588	3	2588	3	0.00
28/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2609	3	2609	3	0.00

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28/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2568	3	2568	3	0.00
28/03/2022	R186 On 02-February-23			Bond Future	9.11	105.6417	9.1135	105.6417	0.00
28/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	973	1	973	1	0.00
28/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	949	1	949	1	0.00
28/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	961	1	961	1	0.00
28/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3579	4	3579	4	0.00
28/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3601	4	3601	4	0.00
28/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	3557	4	3557	4	0.00
28/03/2022	R197 On 05-May-22			Bond Future	330.15	330.0734	330.1530	330.0734	752.00
28/03/2022	R197 On 04-August-22			Bond Future	326.24	326.1596	326.2374	326.1596	0.00
28/03/2022	R197 On 03-November-22			Bond Future	331.10	331.0237	331.1003	331.0237	0.00
28/03/2022	R197 On 02-February-23			Bond Future	327.98	327.9041	327.9791	327.9041	0.00
28/03/2022	R202 On 05-May-22			Bond Future	246.91	247.7939	246.9058	247.7939	6,375.00
28/03/2022	R202 On 04-August-22			Bond Future	245.81	246.7098	245.8073	246.7098	91.00
28/03/2022	R202 On 03-November-22			Bond Future	249.47	250.3881	249.4705	250.3881	0.00
28/03/2022	R202 On 02-February-23			Bond Future	249.04	249.9725	249.0376	249.9725	0.00
28/03/2022	R209 On 05-May-22			Bond Future	10.35	70.5914	10.3457	70.5914	20,414.00
28/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5938	6	5938	6	0.00
28/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	8590	8	8590	8	0.00
28/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	823	1	823	1	0.00
28/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2586	2	2586	2	0.00
28/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5840	6	5840	6	0.00
28/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	21	0	21	0	2,975.00
28/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	100	0	100	0	8,525.00
28/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5889	6	5889	6	0.00
28/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	32	0	32	0	0.00
28/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	3608	4	3608	4	0.00
28/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5073	5	5073	5	0.00
28/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	33	0	33	0	0.00
28/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	337	0	337	0	1,050.00
28/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	1370	2	1370	2	11,000.00
28/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	3	0	3	0	12,050.00
28/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	31	0	31	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
28/03/2022	R209 On 04-August-22			Bond Future	10.50	71.5425	10.4998	71.5425	1,550.00
28/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2208	2	2208	2	0.00
28/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2147	2	2147	2	0.00
28/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2178	2	2178	2	0.00
28/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	1733	2	1733	2	0.00
28/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	1758	2	1758	2	0.00
28/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	1709	2	1709	2	0.00
28/03/2022	R209 On 03-November-22			Bond Future	10.64	69.4481	10.6391	69.4481	2,750.00
28/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5492	5	5492	5	0.00
28/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3643	4	3643	4	0.00
28/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3678	4	3678	4	0.00
28/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3712	4	3712	4	0.00
28/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	1019	1	1019	1	0.00
28/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2140	2	2140	2	0.00
28/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	396	0	396	0	0.00
28/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3747	4	3747	4	0.00
28/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	237	0	237	0	6,000.00
28/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	8429	9	8429	9	0.00
28/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	1660	2	1660	2	0.00
28/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7018	7	7018	7	0.00
28/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	2905	3	2905	3	0.00
28/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	4631	5	4631	5	6,000.00
28/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	1678	2	1678	2	0.00
28/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	1696	2	1696	2	0.00
28/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	1714	2	1714	2	6,000.00
28/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1012	1	1012	1	0.00
28/03/2022	R209 On 02-February-23			Bond Future	10.77	70.5926	10.7656	70.5926	0.00
28/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	3012	3	3012	3	0.00
28/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2984	3	2984	3	0.00
28/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2956	3	2956	3	0.00
28/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	2828	3	2828	3	0.00
28/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	2879	3	2879	3	0.00
28/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	2854	3	2854	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
28/03/2022	R210 On 05-May-22			Bond Future	218.40	218.3743	218.4016	218.3743	1,062.00
28/03/2022	R210 On 04-August-22			Bond Future	221.40	221.3713	221.3969	221.3713	266.00
28/03/2022	R210 On 03-November-22			Bond Future	221.76	221.7378	221.7622	221.7378	0.00
28/03/2022	R210 On 02-February-23			Bond Future	225.46	225.4335	225.4566	225.4335	0.00
28/03/2022	R213 On 05-May-22			Bond Future	9.98	83.9729	9.9789	83.9729	25,076.00
28/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3466	3	3466	3	0.00
28/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3422	3	3422	3	0.00
28/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3378	3	3378	3	0.00
28/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	125	0	125	0	0.00
28/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	130	0	130	0	0.00
28/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	134	0	134	0	0.00
28/03/2022	R213 On 04-August-22			Bond Future	10.17	85.0688	10.1743	85.0688	0.00
28/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1183	1	1183	1	0.00
28/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1142	1	1142	1	0.00
28/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1163	1	1163	1	0.00
28/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2558	3	2558	3	0.00
28/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2618	3	2618	3	0.00
28/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2588	3	2588	3	0.00
28/03/2022	R213 On 03-November-22			Bond Future	10.34	82.7988	10.3439	82.7988	0.00
28/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2446	2	2446	2	0.00
28/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1479	1	1479	1	0.00
28/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	1931	2	1931	2	0.00
28/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	377	0	377	0	200.00
28/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1212	1	1212	1	0.00
28/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2395	2	2395	2	0.00
28/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2421	2	2421	2	0.00
28/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	418	0	418	0	476.00
28/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2369	2	2369	2	0.00
28/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2244	2	2244	2	200.00
28/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	6229	6	6229	6	0.00
28/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2199	2	2199	2	0.00
28/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2221	2	2221	2	0.00
28/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3687	4	3687	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
28/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6504	7	6504	7	0.00
28/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2677	3	2677	3	476.00
28/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3257	3	3257	3	200.00
28/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2177	2	2177	2	0.00
28/03/2022	R213 On 02-February-23			Bond Future	10.50	84.1969	10.4988	84.1969	0.00
28/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2494	2	2494	2	935.00
28/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2015	2	2015	2	0.00
28/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	515	0	515	0	476.00
28/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	1994	2	1994	2	0.00
28/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1590	2	1590	2	0.00
28/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	8137	8	8137	8	0.00
28/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2037	2	2037	2	0.00
28/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2305	2	2305	2	0.00
28/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3007	3	3007	3	476.00
28/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	641	1	641	1	935.00
28/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3335	3	3335	3	0.00
28/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	2817	3	2817	3	0.00
28/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3362	3	3362	3	0.00
28/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	7108	7	7108	7	0.00
28/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	3922	4	3922	4	476.00
28/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3309	3	3309	3	0.00
28/03/2022	R214 On 05-May-22			Bond Future	10.61	67.7610	10.6147	67.7610	15,322.00
28/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	6175	6	6175	6	0.00
28/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	6225	6	6225	6	0.00
28/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	6274	6	6274	6	0.00
28/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	34	0	34	0	0.00
28/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	33	0	33	0	0.00
28/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	32	0	32	0	0.00
28/03/2022	R214 On 04-August-22			Bond Future	10.77	68.6438	10.7675	68.6438	1,337.00
28/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2693	3	2693	3	0.00
28/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2728	3	2728	3	0.00
28/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2763	3	2763	3	0.00
28/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	1512	2	1512	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
28/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	1491	2	1491	2	0.00
28/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	1534	2	1534	2	0.00
28/03/2022	R214 On 03-November-22			Bond Future	10.90	66.3830	10.8989	66.3830	0.00
28/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	4114	4	4114	4	0.00
28/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	4079	4	4079	4	0.00
28/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	4043	4	4043	4	0.00
28/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	1569	2	1569	2	0.00
28/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	1587	2	1587	2	0.00
28/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	1605	2	1605	2	0.00
28/03/2022	R214 On 02-February-23			Bond Future	11.02	67.5060	11.0186	67.5060	0.00
28/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3280	3	3280	3	0.00
28/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3220	3	3220	3	0.00
28/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3250	3	3250	3	0.00
28/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	2908	3	2908	3	0.00
28/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	2934	3	2934	3	0.00
28/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	2882	3	2882	3	0.00
28/03/2022	R248 On 05-May-22			Bond Future	10.59	85.1138	10.5885	85.1138	193,475.00
28/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	8448	8	8448	8	0.00
28/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	8325	8	8325	8	0.00
28/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	8387	8	8387	8	0.00
28/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	31	0	31	0	0.00
28/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	28	0	28	0	0.00
28/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	29	0	29	0	0.00
28/03/2022	R248 On 04-August-22			Bond Future	10.74	86.2227	10.7387	86.2227	6,533.00
28/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	3647	3	3647	3	0.00
28/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1383	1	1383	1	0.00
28/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	3207	3	3207	3	1,700.00
28/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	225	0	225	0	0.00
28/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	3557	3	3557	3	0.00
28/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	3602	3	3602	3	0.00
28/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	870	1	870	1	1,700.00
28/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	3948	4	3948	4	0.00
28/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	1784	2	1784	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
28/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	1811	2	1811	2	0.00
28/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	8543	9	8543	9	0.00
28/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	5015	5	5015	5	0.00
28/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	2032	2	2032	2	0.00
28/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	1758	2	1758	2	0.00
28/03/2022	R248 On 03-November-22			Bond Future	10.87	83.0872	10.8677	83.0872	0.00
28/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	5111	5	5111	5	0.00
28/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	5157	5	5157	5	0.00
28/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	5202	5	5202	5	0.00
28/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2088	2	2088	2	0.00
28/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2067	2	2067	2	0.00
28/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2045	2	2045	2	0.00
28/03/2022	R248 On 02-February-23			Bond Future	10.99	84.4929	10.9850	84.4929	0.00
28/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	4116	4	4116	4	0.00
28/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	4153	4	4153	4	0.00
28/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	4191	4	4191	4	0.00
28/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	3523	4	3523	4	0.00
28/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	3555	4	3555	4	0.00
28/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	3587	4	3587	4	0.00