



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	2025 On 05-May-22			Bond Future	159.71	159.8812	159.7053	159.8812	5,484.00
30/03/2022	2025 On 04-August-22			Bond Future	160.25	160.4281	160.2466	160.4281	1,130.00
30/03/2022	2025 On 03-November-22			Bond Future	162.64	162.8320	162.6439	162.8320	0.00
30/03/2022	2025 On 02-February-23			Bond Future	163.75	163.9426	163.7475	163.9426	0.00
30/03/2022	2029 On 05-May-22			Bond Future	116.60	116.8933	116.6000	116.8933	2,745.00
30/03/2022	2029 On 04-August-22			Bond Future	118.18	118.4796	118.1799	118.4796	1,844.00
30/03/2022	2029 On 03-November-22			Bond Future	118.72	119.0230	118.7162	119.0230	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
30/03/2022	2029 On 02-February-23			Bond Future	120.74	121.0518	120.7368	121.0518	0.00
30/03/2022	2030 On 05-May-22			Bond Future	9.62	93.6824	9.6228	93.6824	69,110.00
30/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
30/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	45	0	45	0	1,800.00
30/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	29	0	29	0	200.00
30/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	879	1	879	1	0.00
30/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	387	0	387	0	0.00
30/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2968	3	2968	3	0.00
30/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	1011	1	1011	1	0.00
30/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	3011	3	3011	3	0.00
30/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6835	7	6835	7	0.00
30/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
30/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	3	0	3	0	1,073.00
30/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	169	0	169	0	7,500.00
30/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1993	2	1993	2	0.00
30/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	3054	3	3054	3	0.00
30/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	873	1	873	1	5,000.00
30/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	141	0	141	0	0.00
30/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	2603	2	2603	2	0.00
30/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	3854	4	3854	4	0.00
30/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4266	4	4266	4	0.00
30/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	7918	8	7918	8	0.00
30/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	146	0	146	0	200.00
30/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	5	0	5	0	1,800.00
30/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	355	0	355	0	1,073.00
30/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	152	0	152	0	0.00
30/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	1782	2	1782	2	1,073.00
30/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6086	6	6086	6	0.00
30/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	995	1	995	1	5,000.00
30/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10259	10	10259	10	0.00
30/03/2022	2030 On 04-August-22			Bond Future	9.83	90.9246	9.8275	90.9246	24,874.00
30/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	70	0	70	0	800.00
30/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	415	0	415	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1151	1	1151	1	0.00
30/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1132	1	1132	1	0.00
30/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5631	6	5631	6	0.00
30/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1171	1	1171	1	0.00
30/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2491	2	2491	2	0.00
30/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	352	0	352	0	800.00
30/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2551	2	2551	2	0.00
30/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2521	2	2521	2	0.00
30/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4318	4	4318	4	0.00
30/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	7941	8	7941	8	0.00
30/03/2022	2030 On 03-November-22			Bond Future	10.00	92.2686	9.9988	92.2686	0.00
30/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2492	3	2492	3	0.00
30/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2466	3	2466	3	0.00
30/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2518	3	2518	3	0.00
30/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2040	2	2040	2	0.00
30/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2083	2	2083	2	0.00
30/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2061	2	2061	2	0.00
30/03/2022	2030 On 02-February-23			Bond Future	10.15	89.8182	10.1508	89.8182	0.00
30/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2291	2	2291	2	0.00
30/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2135	2	2135	2	0.00
30/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	534	1	534	1	102.00
30/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2245	2	2245	2	0.00
30/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2268	2	2268	2	0.00
30/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	902	1	902	1	0.00
30/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1570	2	1570	2	0.00
30/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1840	2	1840	2	0.00
30/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	6951	7	6951	7	0.00
30/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	3854	4	3854	4	102.00
30/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5394	5	5394	5	0.00
30/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	2938	3	2938	3	0.00
30/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3107	3	3107	3	102.00
30/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	2986	3	2986	3	0.00
30/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	2962	3	2962	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
30/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3465	3	3465	3	0.00
30/03/2022	2032 On 05-May-22			Bond Future	9.96	90.3986	9.9639	90.3986	141,400.00
30/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	257	0	257	0	780.00
30/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5839	6	5839	6	0.00
30/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	2251	2	2251	2	993.00
30/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1800	2	1800	2	780.00
30/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5942	6	5942	6	0.00
30/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	5633	6	5633	6	0.00
30/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	6662	7	6662	7	0.00
30/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5891	6	5891	6	0.00
30/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	27	0	27	0	0.00
30/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	400	0	400	0	0.00
30/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	15	0	15	0	780.00
30/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	28	0	28	0	0.00
30/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	32	0	32	0	993.00
30/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	2503	2	2503	2	0.00
30/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	26	0	26	0	0.00
30/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	567	1	567	1	0.00
30/03/2022	2032 On 04-August-22			Bond Future	10.15	91.6028	10.1473	91.6028	2,140.00
30/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7860	8	7860	8	0.00
30/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	9202	9	9202	9	0.00
30/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	2084	2	2084	2	0.00
30/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	2115	2	2115	2	0.00
30/03/2022	2032 On 04-August-22	10.10	Call	Bond Future	1783	2	1783	2	1,300.00
30/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	135	0	135	0	800.00
30/03/2022	2032 On 04-August-22	9.40	Call	Bond Future	401	0	401	0	1,300.00
30/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	2147	2	2147	2	0.00
30/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	863	1	863	1	800.00
30/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	3294	3	3294	3	0.00
30/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	1790	2	1790	2	0.00
30/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	1765	2	1765	2	0.00
30/03/2022	2032 On 04-August-22	9.40	Put	Bond Future	4712	5	4712	5	0.00
30/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	7052	7	7052	7	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
30/03/2022	2032 On 04-August-22	10.10	Put	Bond Future	2048	2	2048	2	0.00
30/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	136	0	136	0	0.00
30/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	213	0	213	0	800.00
30/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	1742	2	1742	2	0.00
30/03/2022	2032 On 03-November-22			Bond Future	10.31	88.8033	10.3105	88.8033	0.00
30/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	3642	4	3642	4	750.00
30/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	7083	7	7083	7	0.00
30/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	10303	10	10303	10	0.00
30/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	3053	3	3053	3	0.00
30/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	697	1	697	1	500.00
30/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	539	1	539	1	180.00
30/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	3276	3	3276	3	0.00
30/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3608	4	3608	4	0.00
30/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1974	2	1974	2	0.00
30/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	2237	2	2237	2	500.00
30/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	2103	2	2103	2	0.00
30/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1520	2	1520	2	750.00
30/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	588	1	588	1	454.00
30/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	5964	6	5964	6	0.00
30/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	5487	5	5487	5	0.00
30/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	3677	4	3677	4	0.00
30/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	6209	6	6209	6	0.00
30/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	2926	3	2926	3	180.00
30/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	1933	2	1933	2	180.00
30/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3073	3	3073	3	454.00
30/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	2785	3	2785	3	0.00
30/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	1734	2	1734	2	0.00
30/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2084	2	2084	2	454.00
30/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	315	0	315	0	750.00
30/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	673	1	673	1	500.00
30/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	1715	2	1715	2	0.00
30/03/2022	2032 On 02-February-23			Bond Future	10.45	90.3017	10.4537	90.3017	0.00
30/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	11527	12	11527	12	0.00

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30/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	7804	8	7804	8	0.00
30/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	696	1	696	1	454.00
30/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2731	3	2731	3	0.00
30/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	2140	2	2140	2	0.00
30/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2704	3	2704	3	0.00
30/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1601	2	1601	2	750.00
30/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	3538	4	3538	4	750.00
30/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	7203	7	7203	7	0.00
30/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2758	3	2758	3	0.00
30/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	3038	3	3038	3	0.00
30/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	2288	2	2288	2	500.00
30/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	877	1	877	1	500.00
30/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	6301	6	6301	6	0.00
30/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	3538	3	3538	3	0.00
30/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	2793	3	2793	3	454.00
30/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3043	3	3043	3	0.00
30/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	965	1	965	1	0.00
30/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	2402	2	2402	2	0.00
30/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	4490	4	4490	4	0.00
30/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3096	3	3096	3	0.00
30/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	3714	4	3714	4	454.00
30/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3069	3	3069	3	0.00
30/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7044	7	7044	7	0.00
30/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	849	1	849	1	500.00
30/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	405	0	405	0	750.00
30/03/2022	2033 On 05-May-22			Bond Future	112.01	111.8888	112.0095	111.8888	2,719.00
30/03/2022	2033 On 04-August-22			Bond Future	113.53	113.4072	113.5272	113.4072	4,967.00
30/03/2022	2033 On 03-November-22			Bond Future	113.91	113.7922	113.9115	113.7922	0.00
30/03/2022	2033 On 02-February-23			Bond Future	115.85	115.7318	115.8501	115.7318	0.00
30/03/2022	2037 On 05-May-22			Bond Future	10.43	88.0333	10.4295	88.0333	85,127.00
30/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	8675	9	8675	9	0.00
30/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	8619	9	8619	9	0.00
30/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	8563	9	8563	9	0.00

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30/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	8	0	8	0	0.00
30/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	9	0	9	0	0.00
30/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	9	0	9	0	0.00
30/03/2022	2037 On 04-August-22			Bond Future	10.60	84.9499	10.6011	84.9499	52,420.00
30/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	821	1	821	1	50.00
30/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	3393	3	3393	3	0.00
30/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	4709	5	4709	5	1,050.00
30/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	5718	6	5718	6	0.00
30/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	8410	9	8410	9	0.00
30/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	3311	3	3311	3	0.00
30/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	3352	3	3352	3	0.00
30/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	1469	1	1469	1	0.00
30/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	296	0	296	0	1,050.00
30/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	1426	1	1426	1	0.00
30/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	648	1	648	1	50.00
30/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	1447	1	1447	1	50.00
30/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	895	1	895	1	0.00
30/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	4161	4	4161	4	0.00
30/03/2022	2037 On 03-November-22			Bond Future	10.74	86.2060	10.7448	86.2060	0.00
30/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	5012	5	5012	5	0.00
30/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	5055	5	5055	5	0.00
30/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	5097	5	5097	5	0.00
30/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	1597	2	1597	2	0.00
30/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	1581	2	1581	2	0.00
30/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	1563	2	1563	2	0.00
30/03/2022	2037 On 02-February-23			Bond Future	10.87	83.4038	10.8740	83.4038	0.00
30/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3976	4	3976	4	0.00
30/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3941	4	3941	4	0.00
30/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3906	4	3906	4	0.00
30/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	2945	3	2945	3	0.00
30/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	2919	3	2919	3	0.00
30/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	2893	3	2893	3	0.00
30/03/2022	2038 On 05-May-22			Bond Future	127.29	127.1103	127.2883	127.1103	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
30/03/2022	2038 On 04-August-22			Bond Future	127.19	127.0095	127.1875	127.0095	2,669.00
30/03/2022	2038 On 03-November-22			Bond Future	129.09	128.9133	129.0908	128.9133	0.00
30/03/2022	2038 On 02-February-23			Bond Future	129.42	129.2385	129.4159	129.2385	0.00
30/03/2022	2040 On 05-May-22			Bond Future	10.56	90.2764	10.5575	90.2764	62,131.00
30/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	8935	9	8935	9	0.00
30/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	8875	9	8875	9	0.00
30/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	47	0	47	0	1,200.00
30/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1381	2	1381	2	1,200.00
30/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	15316	16	15316	16	0.00
30/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	8995	9	8995	9	0.00
30/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	13	0	13	0	0.00
30/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	1291	1	1291	1	0.00
30/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	12	0	12	0	0.00
30/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
30/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	5597	5	5597	5	0.00
30/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	13	0	13	0	0.00
30/03/2022	2040 On 04-August-22			Bond Future	10.72	86.9726	10.7241	86.9726	42,392.00
30/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3717	4	3717	4	0.00
30/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	9934	10	9934	10	0.00
30/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	238	0	238	0	460.00
30/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	2342	2	2342	2	460.00
30/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3673	4	3673	4	0.00
30/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3762	4	3762	4	0.00
30/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	1528	1	1528	1	0.00
30/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	269	0	269	0	460.00
30/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	7887	8	7887	8	0.00
30/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	1574	2	1574	2	0.00
30/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	2511	2	2511	2	0.00
30/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	1551	1	1551	1	0.00
30/03/2022	2040 On 03-November-22			Bond Future	10.86	88.2587	10.8637	88.2587	0.00
30/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	5323	5	5323	5	0.00
30/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	5234	5	5234	5	0.00
30/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	5278	5	5278	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
30/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	1705	2	1705	2	0.00
30/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	1744	2	1744	2	0.00
30/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	1724	2	1724	2	0.00
30/03/2022	2040 On 02-February-23			Bond Future	10.99	85.2409	10.9894	85.2409	0.00
30/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	4078	4	4078	4	0.00
30/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	4115	4	4115	4	0.00
30/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	4151	4	4151	4	0.00
30/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	3282	3	3282	3	0.00
30/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	3311	3	3311	3	0.00
30/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	3341	3	3341	3	0.00
30/03/2022	2044 On 05-May-22			Bond Future	10.56	87.1425	10.5584	87.1425	69,337.00
30/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	9223	9	9223	9	0.00
30/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	9162	9	9162	9	0.00
30/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	9102	9	9102	9	0.00
30/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	11	0	11	0	0.00
30/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	10	0	10	0	0.00
30/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	10	0	10	0	0.00
30/03/2022	2044 On 04-August-22			Bond Future	10.71	83.9221	10.7146	83.9221	22,586.00
30/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	4121	4	4121	4	0.00
30/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	4028	4	4028	4	0.00
30/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	4074	4	4074	4	0.00
30/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	1438	1	1438	1	0.00
30/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	1460	1	1460	1	0.00
30/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	1417	1	1417	1	0.00
30/03/2022	2044 On 03-November-22			Bond Future	10.85	85.1632	10.8450	85.1632	0.00
30/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	5433	5	5433	5	0.00
30/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	5479	6	5479	6	0.00
30/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	5525	6	5525	6	0.00
30/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	1687	2	1687	2	0.00
30/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	1706	2	1706	2	0.00
30/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	1726	2	1726	2	0.00
30/03/2022	2044 On 02-February-23			Bond Future	10.96	82.2184	10.9621	82.2184	0.00
30/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	4494	5	4494	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
30/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	4417	4	4417	4	0.00
30/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	4456	5	4456	5	0.00
30/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	3170	3	3170	3	0.00
30/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	3199	3	3199	3	0.00
30/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	3141	3	3141	3	0.00
30/03/2022	2046 On 05-May-22			Bond Future	114.99	114.7843	114.9919	114.7843	14,454.00
30/03/2022	2046 On 04-August-22			Bond Future	116.55	116.3419	116.5501	116.3419	2,969.00
30/03/2022	2046 On 03-November-22			Bond Future	116.36	116.1503	116.3587	116.1503	0.00
30/03/2022	2046 On 02-February-23			Bond Future	118.34	118.1313	118.3404	118.1313	0.00
30/03/2022	2050 On 05-May-22			Bond Future	118.53	118.5145	118.5300	118.5145	8,692.00
30/03/2022	2050 On 04-August-22			Bond Future	118.11	118.0921	118.1054	118.0921	1,410.00
30/03/2022	2050 On 03-November-22			Bond Future	119.87	119.8620	119.8726	119.8620	0.00
30/03/2022	2050 On 02-February-23			Bond Future	119.83	119.8258	119.8338	119.8258	0.00
30/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	AL37 On 05-May-22			Index Future	816.30	815.6340	816.2990	815.6340	0.00
30/03/2022	AL37 On 04-August-22			Index Future	827.04	826.3730	827.0410	826.3730	0.00
30/03/2022	AL37 On 03-November-22			Index Future	839.33	838.6550	839.3260	838.6550	0.00
30/03/2022	AL37 On 02-February-23			Index Future	853.40	852.7290	853.4040	852.7290	0.00
30/03/2022	AL7T On 05-May-22			Index Future	945.34	947.6640	945.3440	947.6640	0.00
30/03/2022	AL7T On 04-August-22			Index Future	957.78	960.1410	957.7840	960.1410	0.00
30/03/2022	AL7T On 03-November-22			Index Future	972.01	974.4120	972.0120	974.4120	0.00
30/03/2022	AL7T On 02-February-23			Index Future	988.32	990.7640	988.3150	990.7640	0.00
30/03/2022	ALBI On 05-May-22			Index Future	845.72	846.8280	845.7190	846.8280	129.00
30/03/2022	ALBI On 04-August-22			Index Future	856.85	857.9770	856.8480	857.9770	92.00
30/03/2022	ALBI On 03-November-22			Index Future	869.58	870.7300	869.5770	870.7300	0.00
30/03/2022	ALBI On 02-February-23			Index Future	884.16	885.3420	884.1620	885.3420	0.00
30/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	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
30/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2022	ES33 On 05-May-22			Bond Future	11.21	77.6988	11.2141	77.6988	87.00
30/03/2022	ES33 On 04-August-22			Bond Future	11.43	78.7531	11.4256	78.7531	263.00
30/03/2022	ES33 On 03-November-22			Bond Future	11.62	76.1511	11.6204	76.1511	0.00
30/03/2022	ES33 On 02-February-23			Bond Future	11.80	77.4534	11.8020	77.4534	0.00
30/03/2022	ES42 On 05-May-22			Bond Future	11.61	76.4285	11.6088	76.4285	1,190.00
30/03/2022	ES42 On 04-August-22			Bond Future	11.80	77.4663	11.7996	77.4663	3,579.00
30/03/2022	ES42 On 03-November-22			Bond Future	11.98	74.3680	11.9762	74.3680	0.00
30/03/2022	ES42 On 02-February-23			Bond Future	12.13	75.6429	12.1350	75.6429	0.00
30/03/2022	GOVI On 05-May-22			GOVI	834.13	835.2790	834.1280	835.2790	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
30/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	458880	47	458880	47	0.00
30/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	458980	47	458980	47	0.00
30/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	458780	47	458780	47	0.00
30/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 04-August-22			GOVI	845.10	846.2760	845.1040	846.2760	0.00
30/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	258440	27	258440	27	0.00
30/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	258340	27	258340	27	0.00
30/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	258240	27	258240	27	0.00
30/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 03-November-22			GOVI	857.66	858.8540	857.6580	858.8540	0.00
30/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	372280	38	372280	38	0.00
30/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	372480	38	372480	38	0.00
30/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	372380	38	372380	38	0.00
30/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 02-February-23			GOVI	872.04	873.2670	872.0440	873.2670	0.00
30/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	212040	22	212040	22	0.00
30/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	212240	22	212240	22	0.00
30/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	212140	22	212140	22	0.00
30/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
30/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
30/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/03/2022	IGOV On 05-May-22			Index Future	312.36	312.1290	312.3550	312.1290	499.00
30/03/2022	IGOV On 04-August-22			Index Future	316.54	316.3150	316.5430	316.3150	0.00
30/03/2022	IGOV On 03-November-22			Index Future	321.32	321.0930	321.3210	321.0930	0.00
30/03/2022	IGOV On 02-February-23			Index Future	326.79	326.5550	326.7850	326.5550	0.00
30/03/2022	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
30/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.47	95.5350	4.4650	95.5350	0.00
30/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.54	95.4600	4.5400	95.4600	0.00
30/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	95.0150	4.9850	95.0150	0.00
30/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.06	94.9300	5.0600	94.9300	0.00
30/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.47	94.5100	5.4700	94.5100	0.00
30/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.57	94.4250	5.5650	94.4250	0.00
30/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.34	93.6500	6.3400	93.6500	68.00
30/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.67	93.3150	6.6650	93.3150	0.00
30/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.89	93.0900	6.8900	93.0900	0.00
30/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.07	92.9150	7.0650	92.9150	75.00
30/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.12	92.8550	7.1150	92.8550	72.00
30/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.29	92.6750	7.2850	92.6750	0.00
30/03/2022	R023 On 05-May-22			Bond Future	5.46	103.2474	5.4565	103.2474	14,749.00
30/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	674	1	674	1	0.00
30/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	667	1	667	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
30/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	682	1	682	1	0.00
30/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	9	0	9	0	0.00
30/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	10	0	10	0	0.00
30/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	9	0	9	0	0.00
30/03/2022	R023 On 04-August-22			Bond Future	5.55	104.5986	5.5473	104.5986	2,384.00
30/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	353	0	353	0	0.00
30/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	357	0	357	0	0.00
30/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	361	0	361	0	0.00
30/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	87	0	87	0	0.00
30/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	88	0	88	0	0.00
30/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	89	0	89	0	0.00
30/03/2022	R023 On 03-November-22			Bond Future	5.07	102.2656	5.0691	102.2656	0.00
30/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	399	0	399	0	0.00
30/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	394	0	394	0	0.00
30/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	397	0	397	0	0.00
30/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	30	0	30	0	0.00
30/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	30	0	30	0	0.00
30/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	30	0	30	0	0.00
30/03/2022	R035 On 05-May-22			Bond Future	10.27	91.9852	10.2717	91.9852	71,086.00
30/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	13766	14	13766	14	0.00
30/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	8418	9	8418	9	0.00
30/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	3710	4	3710	4	0.00
30/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	8362	8	8362	8	0.00
30/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	8305	8	8305	8	0.00
30/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	3178	3	3178	3	0.00
30/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	312	0	312	0	0.00
30/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	10	0	10	0	0.00
30/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	10	0	10	0	0.00
30/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	222	0	222	0	0.00
30/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	9	0	9	0	0.00
30/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
30/03/2022	R035 On 04-August-22			Bond Future	10.45	93.1708	10.4503	93.1708	49,855.00
30/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	3274	3	3274	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
30/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4989	5	4989	5	0.00
30/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	10278	10	10278	10	0.00
30/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2478	3	2478	3	400.00
30/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2883	3	2883	3	0.00
30/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	3194	3	3194	3	0.00
30/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	3234	3	3234	3	0.00
30/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	629	1	629	1	100.00
30/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	287	0	287	0	400.00
30/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	6430	6	6430	6	0.00
30/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	4638	5	4638	5	0.00
30/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	1973	2	1973	2	0.00
30/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	1479	1	1479	1	0.00
30/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	1501	1	1501	1	0.00
30/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	1687	2	1687	2	100.00
30/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	806	1	806	1	100.00
30/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	169	0	169	0	400.00
30/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	1457	1	1457	1	0.00
30/03/2022	R035 On 03-November-22			Bond Future	10.60	90.0816	10.6013	90.0816	0.00
30/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4815	5	4815	5	0.00
30/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4775	5	4775	5	0.00
30/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1890	2	1890	2	1,000.00
30/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	869	1	869	1	582.00
30/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4856	5	4856	5	0.00
30/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	11994	12	11994	12	0.00
30/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	4215	4	4215	4	0.00
30/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	4452	5	4452	5	1,000.00
30/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2708	3	2708	3	0.00
30/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	2904	3	2904	3	582.00
30/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	1844	2	1844	2	582.00
30/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	305	0	305	0	1,000.00
30/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	1536	2	1536	2	0.00
30/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	5923	6	5923	6	0.00
30/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	3792	4	3792	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
30/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	1572	2	1572	2	0.00
30/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	1553	2	1553	2	0.00
30/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	1723	2	1723	2	0.00
30/03/2022	R035 On 02-February-23			Bond Future	10.73	91.6392	10.7342	91.6392	0.00
30/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	4401	4	4401	4	1,000.00
30/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	4437	5	4437	5	0.00
30/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	13810	14	13810	14	0.00
30/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3741	4	3741	4	0.00
30/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3774	4	3774	4	0.00
30/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	2075	2	2075	2	1,000.00
30/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3808	4	3808	4	0.00
30/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	1075	1	1075	1	582.00
30/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	3095	3	3095	3	0.00
30/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	3548	3	3548	3	582.00
30/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	6960	7	6960	7	0.00
30/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	4773	5	4773	5	0.00
30/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	2927	3	2927	3	0.00
30/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	372	0	372	0	1,000.00
30/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	2953	3	2953	3	0.00
30/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	2980	3	2980	3	0.00
30/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	2486	2	2486	2	582.00
30/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	2509	2	2509	2	0.00
30/03/2022	R186 On 05-May-22			Bond Future	8.28	112.2847	8.2794	112.2847	71,248.00
30/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2671	3	2671	3	0.00
30/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1683	2	1683	2	0.00
30/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	1	0	1	0	3,600.00
30/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	802	1	802	1	0.00
30/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	210	0	210	0	435.00
30/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	911	1	911	1	454.00
30/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	823	1	823	1	0.00
30/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	3536	3	3536	3	0.00
30/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	38	0	38	0	3,600.00
30/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	14	0	14	0	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	512	0	512	0	454.00
30/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	845	1	845	1	0.00
30/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	684	1	684	1	0.00
30/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1067	1	1067	1	0.00
30/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4073	4	4073	4	0.00
30/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	3269	3	3269	3	0.00
30/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	34	0	34	0	454.00
30/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	702	1	702	1	0.00
30/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	631	1	631	1	0.00
30/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1809	2	1809	2	0.00
30/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	720	1	720	1	0.00
30/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	6374	6	6374	6	0.00
30/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	264	0	264	0	4,035.00
30/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	89	0	89	0	454.00
30/03/2022	R186 On 04-August-22			Bond Future	8.49	108.4932	8.4934	108.4932	15.00
30/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	856	1	856	1	0.00
30/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	87	0	87	0	3,600.00
30/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	842	1	842	1	0.00
30/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	871	1	871	1	0.00
30/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4947	5	4947	5	0.00
30/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	623	1	623	1	3,600.00
30/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	262	0	262	0	3,600.00
30/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2166	2	2166	2	0.00
30/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2214	2	2214	2	0.00
30/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6026	6	6026	6	0.00
30/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2644	3	2644	3	0.00
30/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2190	2	2190	2	0.00
30/03/2022	R186 On 03-November-22			Bond Future	8.67	110.0956	8.6747	110.0956	0.00
30/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1597	2	1597	2	0.00
30/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1562	2	1562	2	0.00
30/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1580	2	1580	2	0.00
30/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2057	2	2057	2	0.00
30/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2075	2	2075	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
30/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2039	2	2039	2	0.00
30/03/2022	R186 On 02-February-23			Bond Future	8.82	106.6576	8.8210	106.6576	0.00
30/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1303	1	1303	1	0.00
30/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1274	1	1274	1	0.00
30/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1289	1	1289	1	0.00
30/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	2939	3	2939	3	0.00
30/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	2958	3	2958	3	0.00
30/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	2919	3	2919	3	0.00
30/03/2022	R197 On 05-May-22			Bond Future	329.85	329.9842	329.8450	329.9842	752.00
30/03/2022	R197 On 04-August-22			Bond Future	325.87	326.0189	325.8710	326.0189	0.00
30/03/2022	R197 On 03-November-22			Bond Future	330.75	330.9053	330.7474	330.9053	0.00
30/03/2022	R197 On 02-February-23			Bond Future	327.74	327.9108	327.7425	327.9108	0.00
30/03/2022	R202 On 05-May-22			Bond Future	248.03	246.9560	248.0275	246.9560	6,368.00
30/03/2022	R202 On 04-August-22			Bond Future	246.90	245.8227	246.9035	245.8227	91.00
30/03/2022	R202 On 03-November-22			Bond Future	250.60	249.5062	250.5972	249.5062	0.00
30/03/2022	R202 On 02-February-23			Bond Future	250.28	249.1715	250.2751	249.1715	0.00
30/03/2022	R209 On 05-May-22			Bond Future	10.24	71.5436	10.2418	71.5436	20,414.00
30/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	6518	7	6518	7	0.00
30/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	9183	9	9183	9	0.00
30/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	6468	7	6468	7	0.00
30/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	151	0	151	0	8,525.00
30/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	34	0	34	0	2,975.00
30/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	6418	7	6418	7	0.00
30/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	3057	3	3057	3	0.00
30/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	1074	1	1074	1	0.00
30/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	1027	1	1027	1	11,000.00
30/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	214	0	214	0	1,050.00
30/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	17	0	17	0	0.00
30/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	4492	4	4492	4	0.00
30/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	3063	3	3063	3	0.00
30/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	16	0	16	0	0.00
30/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	16	0	16	0	0.00
30/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	1	0	1	0	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2022	R209 On 04-August-22			Bond Future	10.39	72.4966	10.3942	72.4966	1,550.00
30/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2535	3	2535	3	0.00
30/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2468	3	2468	3	0.00
30/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2502	3	2502	3	0.00
30/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	1466	1	1466	1	0.00
30/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	1488	1	1488	1	0.00
30/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	1445	1	1445	1	0.00
30/03/2022	R209 On 03-November-22			Bond Future	10.53	70.4215	10.5291	70.4215	2,750.00
30/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5952	6	5952	6	0.00
30/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	4027	4	4027	4	0.00
30/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	4063	4	4063	4	0.00
30/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	4099	4	4099	4	0.00
30/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	1195	1	1195	1	0.00
30/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2424	2	2424	2	0.00
30/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	4135	4	4135	4	0.00
30/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	294	0	294	0	6,000.00
30/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	482	1	482	1	0.00
30/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	6501	6	6501	6	0.00
30/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	2584	3	2584	3	0.00
30/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	7882	8	7882	8	0.00
30/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	1445	1	1445	1	0.00
30/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	4203	4	4203	4	6,000.00
30/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	1461	1	1461	1	0.00
30/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	1477	1	1477	1	0.00
30/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	1493	1	1493	1	6,000.00
30/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	868	1	868	1	0.00
30/03/2022	R209 On 02-February-23			Bond Future	10.65	71.6094	10.6468	71.6094	0.00
30/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	3353	3	3353	3	0.00
30/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	3323	3	3323	3	0.00
30/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	3294	3	3294	3	0.00
30/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	2530	2	2530	2	0.00
30/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	2577	3	2577	3	0.00
30/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	2553	3	2553	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
30/03/2022	R210 On 05-May-22			Bond Future	218.08	218.1984	218.0839	218.1984	1,062.00
30/03/2022	R210 On 04-August-22			Bond Future	221.04	221.1594	221.0388	221.1594	266.00
30/03/2022	R210 On 03-November-22			Bond Future	221.41	221.5394	221.4119	221.5394	0.00
30/03/2022	R210 On 02-February-23			Bond Future	225.18	225.3168	225.1815	225.3168	0.00
30/03/2022	R213 On 05-May-22			Bond Future	9.87	84.9681	9.8676	84.9681	25,476.00
30/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3983	4	3983	4	0.00
30/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3937	4	3937	4	0.00
30/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3891	4	3891	4	0.00
30/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	70	0	70	0	0.00
30/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	75	0	75	0	0.00
30/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	73	0	73	0	0.00
30/03/2022	R213 On 04-August-22			Bond Future	10.06	86.0646	10.0608	86.0646	0.00
30/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1404	2	1404	2	0.00
30/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1358	1	1358	1	0.00
30/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1381	2	1381	2	0.00
30/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2213	2	2213	2	0.00
30/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2268	2	2268	2	0.00
30/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2240	2	2240	2	0.00
30/03/2022	R213 On 03-November-22			Bond Future	10.22	83.8154	10.2244	83.8154	0.00
30/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2756	3	2756	3	0.00
30/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1706	2	1706	2	0.00
30/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2200	2	2200	2	0.00
30/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	460	1	460	1	200.00
30/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1411	2	1411	2	0.00
30/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2700	3	2700	3	0.00
30/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2728	3	2728	3	0.00
30/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2673	3	2673	3	0.00
30/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	509	1	509	1	476.00
30/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	5741	6	5741	6	0.00
30/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	1968	2	1968	2	200.00
30/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	1927	2	1927	2	0.00
30/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	1948	2	1948	2	0.00
30/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3308	3	3308	3	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
30/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6008	6	6008	6	0.00
30/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2367	2	2367	2	476.00
30/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	2905	3	2905	3	200.00
30/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	1907	2	1907	2	0.00
30/03/2022	R213 On 02-February-23			Bond Future	10.37	85.2625	10.3674	85.2625	0.00
30/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2804	3	2804	3	935.00
30/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2288	2	2288	2	0.00
30/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	618	1	618	1	476.00
30/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2265	2	2265	2	0.00
30/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1825	2	1825	2	0.00
30/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	8663	9	8663	9	0.00
30/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2312	2	2312	2	0.00
30/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2601	3	2601	3	0.00
30/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	2684	3	2684	3	476.00
30/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	549	1	549	1	935.00
30/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	2989	3	2989	3	0.00
30/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	2508	2	2508	2	0.00
30/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3014	3	3014	3	0.00
30/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	6592	6	6592	6	0.00
30/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	3538	3	3538	3	476.00
30/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	2965	3	2965	3	0.00
30/03/2022	R214 On 05-May-22			Bond Future	10.52	68.6325	10.5210	68.6325	15,322.00
30/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	6769	7	6769	7	0.00
30/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	6719	7	6719	7	0.00
30/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	6819	7	6819	7	0.00
30/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	18	0	18	0	0.00
30/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	18	0	18	0	0.00
30/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	17	0	17	0	0.00
30/03/2022	R214 On 04-August-22			Bond Future	10.67	69.5164	10.6723	69.5164	1,337.00
30/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	3025	3	3025	3	0.00
30/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	3062	3	3062	3	0.00
30/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	3099	3	3099	3	0.00
30/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	1290	1	1290	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
30/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	1271	1	1271	1	0.00
30/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	1310	1	1310	1	0.00
30/03/2022	R214 On 03-November-22			Bond Future	10.80	67.2736	10.7998	67.2736	0.00
30/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	4454	5	4454	5	0.00
30/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	4491	5	4491	5	0.00
30/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	4417	4	4417	4	0.00
30/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	1378	1	1378	1	0.00
30/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	1394	1	1394	1	0.00
30/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	1410	1	1410	1	0.00
30/03/2022	R214 On 02-February-23			Bond Future	10.91	68.4373	10.9118	68.4373	0.00
30/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3606	4	3606	4	0.00
30/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3543	4	3543	4	0.00
30/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3574	4	3574	4	0.00
30/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	2630	3	2630	3	0.00
30/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	2655	3	2655	3	0.00
30/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	2607	3	2607	3	0.00
30/03/2022	R248 On 05-May-22			Bond Future	10.50	86.2620	10.4999	86.2620	193,475.00
30/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	9109	9	9109	9	0.00
30/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	9047	9	9047	9	0.00
30/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	8985	9	8985	9	0.00
30/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	16	0	16	0	0.00
30/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	16	0	16	0	0.00
30/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	15	0	15	0	0.00
30/03/2022	R248 On 04-August-22			Bond Future	10.65	87.3732	10.6487	87.3732	6,533.00
30/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	4062	4	4062	4	0.00
30/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	3594	4	3594	4	1,700.00
30/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	282	0	282	0	0.00
30/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1614	2	1614	2	0.00
30/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	3966	4	3966	4	0.00
30/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	4014	4	4014	4	0.00
30/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	1038	1	1038	1	1,700.00
30/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	3510	3	3510	3	0.00
30/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	1527	2	1527	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
30/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	1551	2	1551	2	0.00
30/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	7931	8	7931	8	0.00
30/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	4513	4	4513	4	0.00
30/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	1750	2	1750	2	0.00
30/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	1504	1	1504	1	0.00
30/03/2022	R248 On 03-November-22			Bond Future	10.77	84.2609	10.7737	84.2609	0.00
30/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	5557	6	5557	6	0.00
30/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	5604	6	5604	6	0.00
30/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	5652	6	5652	6	0.00
30/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	1851	2	1851	2	0.00
30/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	1831	2	1831	2	0.00
30/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	1811	2	1811	2	0.00
30/03/2022	R248 On 02-February-23			Bond Future	10.88	85.7188	10.8834	85.7188	0.00
30/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	4509	5	4509	5	0.00
30/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	4549	5	4549	5	0.00
30/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	4589	5	4589	5	0.00
30/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	3195	3	3195	3	0.00
30/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	3225	3	3225	3	0.00
30/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	3255	3	3255	3	0.00