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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
29/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	2025 On 05-May-22			Bond Future	159.88	159.8121	159.8812	159.8121	5,484.00
29/03/2022	2025 On 04-August-22			Bond Future	160.43	160.3811	160.4281	160.3811	1,130.00
29/03/2022	2025 On 03-November-22			Bond Future	162.83	162.7711	162.8320	162.7711	0.00
29/03/2022	2025 On 02-February-23			Bond Future	163.94	163.8169	163.9426	163.8169	0.00
29/03/2022	2029 On 05-May-22			Bond Future	116.89	116.9849	116.8933	116.9849	2,745.00
29/03/2022	2029 On 04-August-22			Bond Future	118.48	118.5894	118.4796	118.5894	1,844.00
29/03/2022	2029 On 03-November-22			Bond Future	119.02	119.1246	119.0230	119.1246	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
29/03/2022	2029 On 02-February-23			Bond Future	121.05	121.1087	121.0518	121.1087	0.00
29/03/2022	2030 On 05-May-22			Bond Future	9.58	92.8927	9.5787	92.8927	70,558.00
29/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
29/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	7058	6	7058	6	0.00
29/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	3172	3	3172	3	0.00
29/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	3216	3	3216	3	0.00
29/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	464	0	464	0	0.00
29/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	1146	1	1146	1	0.00
29/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	40	0	40	0	200.00
29/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	61	0	61	0	1,800.00
29/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	1005	1	1005	1	0.00
29/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
29/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	5	0	5	0	1,073.00
29/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	3260	3	3260	3	0.00
29/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	2176	2	2176	2	0.00
29/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	212	0	212	0	7,500.00
29/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	2423	3	2423	3	0.00
29/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	784	1	784	1	5,000.00
29/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4053	5	4053	5	0.00
29/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	3646	4	3646	4	0.00
29/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	123	0	123	0	0.00
29/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	7695	8	7695	8	0.00
29/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	897	1	897	1	5,000.00
29/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	1635	2	1635	2	1,073.00
29/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	128	0	128	0	200.00
29/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	133	0	133	0	0.00
29/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	4	0	4	0	1,800.00
29/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	314	1	314	1	1,073.00
29/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10036	11	10036	11	0.00
29/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	5864	7	5864	7	0.00
29/03/2022	2030 On 04-August-22			Bond Future	9.78	90.1378	9.7808	90.1378	25,175.00
29/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	464	0	464	0	800.00
29/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1228	1	1228	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
29/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	81	0	81	0	800.00
29/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1249	1	1249	1	0.00
29/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1270	1	1270	1	0.00
29/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5834	5	5834	5	0.00
29/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	326	0	326	0	800.00
29/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2360	3	2360	3	0.00
29/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2389	3	2389	3	0.00
29/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	7724	8	7724	8	0.00
29/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2418	3	2418	3	0.00
29/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4138	5	4138	5	0.00
29/03/2022	2030 On 03-November-22			Bond Future	9.95	91.4625	9.9493	91.4625	0.00
29/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2626	2	2626	2	0.00
29/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2599	2	2599	2	0.00
29/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2653	2	2653	2	0.00
29/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	1941	2	1941	2	0.00
29/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	1982	2	1982	2	0.00
29/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	1961	2	1961	2	0.00
29/03/2022	2030 On 02-February-23			Bond Future	10.10	88.9626	10.0983	88.9626	0.00
29/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2411	2	2411	2	0.00
29/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2250	2	2250	2	0.00
29/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	578	0	578	0	102.00
29/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2364	2	2364	2	0.00
29/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2388	2	2388	2	0.00
29/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	967	1	967	1	0.00
29/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1665	1	1665	1	0.00
29/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1946	2	1946	2	0.00
29/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	6754	7	6754	7	0.00
29/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	3709	4	3709	4	102.00
29/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5219	6	5219	6	0.00
29/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	2818	3	2818	3	0.00
29/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	2981	3	2981	3	102.00
29/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	2864	3	2864	3	0.00
29/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	2841	3	2841	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
29/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3330	4	3330	4	0.00
29/03/2022	2032 On 05-May-22			Bond Future	9.94	89.5076	9.9395	89.5076	141,274.00
29/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	295	0	295	0	780.00
29/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1910	1	1910	1	780.00
29/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5979	5	5979	5	0.00
29/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	2370	2	2370	2	993.00
29/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	6082	5	6082	5	0.00
29/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	6802	6	6802	6	0.00
29/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	5772	5	5772	5	0.00
29/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	6030	5	6030	5	0.00
29/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	26	0	26	0	0.00
29/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	31	0	31	0	993.00
29/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	27	0	27	0	0.00
29/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	14	0	14	0	780.00
29/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	379	1	379	1	0.00
29/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	25	0	25	0	0.00
29/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	537	1	537	1	0.00
29/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	2400	3	2400	3	0.00
29/03/2022	2032 On 04-August-22			Bond Future	10.12	90.7129	10.1215	90.7129	2,140.00
29/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7996	7	7996	7	0.00
29/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	9341	9	9341	9	0.00
29/03/2022	2032 On 04-August-22	10.10	Call	Bond Future	1862	1	1862	1	1,300.00
29/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	2169	2	2169	2	0.00
29/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	2201	2	2201	2	0.00
29/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	2234	2	2234	2	0.00
29/03/2022	2032 On 04-August-22	9.40	Call	Bond Future	432	0	432	0	1,300.00
29/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	914	1	914	1	800.00
29/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	148	0	148	0	800.00
29/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	6921	8	6921	8	0.00
29/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	3202	4	3202	4	0.00
29/03/2022	2032 On 04-August-22	9.40	Put	Bond Future	4598	5	4598	5	0.00
29/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	1731	2	1731	2	0.00
29/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	1707	2	1707	2	0.00

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29/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	1684	2	1684	2	0.00
29/03/2022	2032 On 04-August-22	10.10	Put	Bond Future	1982	2	1982	2	0.00
29/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	131	0	131	0	0.00
29/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	205	0	205	0	800.00
29/03/2022	2032 On 03-November-22			Bond Future	10.28	87.8930	10.2833	87.8930	0.00
29/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	3742	3	3742	3	750.00
29/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	7211	6	7211	6	0.00
29/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	10441	10	10441	10	0.00
29/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	3144	3	3144	3	0.00
29/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	3371	3	3371	3	0.00
29/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3707	3	3707	3	0.00
29/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	2046	2	2046	2	0.00
29/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	2314	2	2314	2	500.00
29/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	734	1	734	1	500.00
29/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	569	0	569	0	180.00
29/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	2178	2	2178	2	0.00
29/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	620	0	620	0	454.00
29/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1581	1	1581	1	750.00
29/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	3591	4	3591	4	0.00
29/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	6092	7	6092	7	0.00
29/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	5848	7	5848	7	0.00
29/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	5376	6	5376	6	0.00
29/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	2853	3	2853	3	180.00
29/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	1880	2	1880	2	180.00
29/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	2997	4	2997	4	454.00
29/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	2715	3	2715	3	0.00
29/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	1685	2	1685	2	0.00
29/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2027	2	2027	2	454.00
29/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	305	0	305	0	750.00
29/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	652	1	652	1	500.00
29/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	1667	2	1667	2	0.00
29/03/2022	2032 On 02-February-23			Bond Future	10.42	89.3410	10.4248	89.3410	0.00
29/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	11669	11	11669	11	0.00

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29/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	7933	7	7933	7	0.00
29/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2813	2	2813	2	0.00
29/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	2211	2	2211	2	0.00
29/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	729	1	729	1	454.00
29/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2785	2	2785	2	0.00
29/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1660	1	1660	1	750.00
29/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	916	1	916	1	500.00
29/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	3632	3	3632	3	750.00
29/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	7330	7	7330	7	0.00
29/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2840	2	2840	2	0.00
29/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	3124	3	3124	3	0.00
29/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	2362	2	2362	2	500.00
29/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	3458	4	3458	4	0.00
29/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	2726	3	2726	3	454.00
29/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	2972	3	2972	3	0.00
29/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	938	1	938	1	0.00
29/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	2342	3	2342	3	0.00
29/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	6187	7	6187	7	0.00
29/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	4397	5	4397	5	0.00
29/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3023	4	3023	4	0.00
29/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	6924	8	6924	8	0.00
29/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	3632	4	3632	4	454.00
29/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	2998	4	2998	4	0.00
29/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	825	1	825	1	500.00
29/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	394	0	394	0	750.00
29/03/2022	2033 On 05-May-22			Bond Future	111.89	111.8124	111.8888	111.8124	2,719.00
29/03/2022	2033 On 04-August-22			Bond Future	113.41	113.3459	113.4072	113.3459	4,967.00
29/03/2022	2033 On 03-November-22			Bond Future	113.79	113.7208	113.7922	113.7208	0.00
29/03/2022	2033 On 02-February-23			Bond Future	115.73	115.6148	115.7318	115.6148	0.00
29/03/2022	2037 On 05-May-22			Bond Future	10.42	87.2094	10.4150	87.2094	85,127.00
29/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	8772	8	8772	8	0.00
29/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	8659	8	8659	8	0.00
29/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	8716	8	8716	8	0.00

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29/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	8	0	8	0	0.00
29/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	9	0	9	0	0.00
29/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	9	0	9	0	0.00
29/03/2022	2037 On 04-August-22			Bond Future	10.59	84.1277	10.5857	84.1277	52,420.00
29/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	3466	3	3466	3	0.00
29/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	4791	4	4791	4	1,050.00
29/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	855	1	855	1	50.00
29/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	5806	5	5806	5	0.00
29/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	8505	8	8505	8	0.00
29/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	3425	3	3425	3	0.00
29/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	3383	3	3383	3	0.00
29/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	1442	2	1442	2	0.00
29/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	291	0	291	0	1,050.00
29/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	1399	2	1399	2	0.00
29/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	636	1	636	1	50.00
29/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	4096	5	4096	5	0.00
29/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	1421	2	1421	2	50.00
29/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	878	1	878	1	0.00
29/03/2022	2037 On 03-November-22			Bond Future	10.73	85.3645	10.7285	85.3645	0.00
29/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	5090	5	5090	5	0.00
29/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	5176	5	5176	5	0.00
29/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	5133	5	5133	5	0.00
29/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	1555	2	1555	2	0.00
29/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	1572	2	1572	2	0.00
29/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	1538	2	1538	2	0.00
29/03/2022	2037 On 02-February-23			Bond Future	10.86	82.5144	10.8567	82.5144	0.00
29/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	4043	4	4043	4	0.00
29/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	4008	4	4008	4	0.00
29/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3973	3	3973	3	0.00
29/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	2904	3	2904	3	0.00
29/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	2878	3	2878	3	0.00
29/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	2852	3	2852	3	0.00
29/03/2022	2038 On 05-May-22			Bond Future	127.11	127.0839	127.1103	127.0839	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
29/03/2022	2038 On 04-August-22			Bond Future	127.01	127.0012	127.0095	127.0012	2,669.00
29/03/2022	2038 On 03-November-22			Bond Future	128.91	128.8944	128.9133	128.8944	0.00
29/03/2022	2038 On 02-February-23			Bond Future	129.24	129.1686	129.2385	129.1686	0.00
29/03/2022	2040 On 05-May-22			Bond Future	10.53	89.5312	10.5276	89.5312	62,131.00
29/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	61	0	61	0	1,200.00
29/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	9090	8	9090	8	0.00
29/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	9150	8	9150	8	0.00
29/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	9210	8	9210	8	0.00
29/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1514	1	1514	1	1,200.00
29/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	15531	15	15531	15	0.00
29/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
29/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	1209	2	1209	2	0.00
29/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	12	0	12	0	0.00
29/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	12	0	12	0	0.00
29/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	13	0	13	0	0.00
29/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	5395	6	5395	6	0.00
29/03/2022	2040 On 04-August-22			Bond Future	10.69	86.2304	10.6927	86.2304	42,392.00
29/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3871	3	3871	3	0.00
29/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	10141	9	10141	9	0.00
29/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	264	0	264	0	460.00
29/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	2464	2	2464	2	460.00
29/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3825	3	3825	3	0.00
29/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3916	3	3916	3	0.00
29/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	1462	2	1462	2	0.00
29/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	257	0	257	0	460.00
29/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	7693	8	7693	8	0.00
29/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	1507	2	1507	2	0.00
29/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	2413	3	2413	3	0.00
29/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	1484	2	1484	2	0.00
29/03/2022	2040 On 03-November-22			Bond Future	10.83	87.4982	10.8309	87.4982	0.00
29/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	5486	5	5486	5	0.00
29/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	5396	5	5396	5	0.00
29/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	5441	5	5441	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
29/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	1643	2	1643	2	0.00
29/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	1681	2	1681	2	0.00
29/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	1661	2	1661	2	0.00
29/03/2022	2040 On 02-February-23			Bond Future	10.96	84.4332	10.9551	84.4332	0.00
29/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	4213	4	4213	4	0.00
29/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	4251	4	4251	4	0.00
29/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	4288	4	4288	4	0.00
29/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	3187	4	3187	4	0.00
29/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	3216	4	3216	4	0.00
29/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	3245	4	3245	4	0.00
29/03/2022	2044 On 05-May-22			Bond Future	10.55	86.4156	10.5485	86.4156	69,360.00
29/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	9297	9	9297	9	0.00
29/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	9176	8	9176	8	0.00
29/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	9236	9	9236	9	0.00
29/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	11	0	11	0	0.00
29/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	11	0	11	0	0.00
29/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	10	0	10	0	0.00
29/03/2022	2044 On 04-August-22			Bond Future	10.70	83.1981	10.7040	83.1981	22,586.00
29/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	4182	4	4182	4	0.00
29/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	4088	4	4088	4	0.00
29/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	4135	4	4135	4	0.00
29/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	1423	2	1423	2	0.00
29/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	1445	2	1445	2	0.00
29/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	1401	2	1401	2	0.00
29/03/2022	2044 On 03-November-22			Bond Future	10.83	84.4214	10.8338	84.4214	0.00
29/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	5495	5	5495	5	0.00
29/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	5541	5	5541	5	0.00
29/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	5587	5	5587	5	0.00
29/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	1669	2	1669	2	0.00
29/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	1689	2	1689	2	0.00
29/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	1708	2	1708	2	0.00
29/03/2022	2044 On 02-February-23			Bond Future	10.95	81.4309	10.9502	81.4309	0.00
29/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	4549	4	4549	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
29/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	4510	4	4510	4	0.00
29/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	4471	4	4471	4	0.00
29/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	3170	4	3170	4	0.00
29/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	3141	3	3141	3	0.00
29/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	3112	3	3112	3	0.00
29/03/2022	2046 On 05-May-22			Bond Future	114.78	114.7608	114.7843	114.7608	14,104.00
29/03/2022	2046 On 04-August-22			Bond Future	116.34	116.3347	116.3419	116.3347	2,969.00
29/03/2022	2046 On 03-November-22			Bond Future	116.15	116.1331	116.1503	116.1331	0.00
29/03/2022	2046 On 02-February-23			Bond Future	118.13	118.0684	118.1313	118.0684	0.00
29/03/2022	2050 On 05-May-22			Bond Future	118.51	118.4899	118.5145	118.4899	8,692.00
29/03/2022	2050 On 04-August-22			Bond Future	118.09	118.0844	118.0921	118.0844	1,410.00
29/03/2022	2050 On 03-November-22			Bond Future	119.86	119.8444	119.8620	119.8444	0.00
29/03/2022	2050 On 02-February-23			Bond Future	119.83	119.7608	119.8258	119.7608	0.00
29/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	AL37 On 05-May-22			Index Future	815.63	809.9440	815.6340	809.9440	0.00
29/03/2022	AL37 On 04-August-22			Index Future	826.37	820.7210	826.3730	820.7210	0.00
29/03/2022	AL37 On 03-November-22			Index Future	838.66	832.8550	838.6550	832.8550	0.00
29/03/2022	AL37 On 02-February-23			Index Future	852.73	846.5100	852.7290	846.5100	0.00
29/03/2022	AL7T On 05-May-22			Index Future	947.66	939.0010	947.6640	939.0010	0.00
29/03/2022	AL7T On 04-August-22			Index Future	960.14	951.4950	960.1410	951.4950	0.00
29/03/2022	AL7T On 03-November-22			Index Future	974.41	965.5620	974.4120	965.5620	0.00
29/03/2022	AL7T On 02-February-23			Index Future	990.76	981.3930	990.7640	981.3930	0.00
29/03/2022	ALBI On 05-May-22			Index Future	846.83	839.6220	846.8280	839.6220	129.00
29/03/2022	ALBI On 04-August-22			Index Future	857.98	850.7940	857.9770	850.7940	92.00
29/03/2022	ALBI On 03-November-22			Index Future	870.73	863.3720	870.7300	863.3720	0.00
29/03/2022	ALBI On 02-February-23			Index Future	885.34	877.5280	885.3420	877.5280	0.00
29/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	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
29/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2022	ES33 On 05-May-22			Bond Future	11.20	77.0420	11.1957	77.0420	87.00
29/03/2022	ES33 On 04-August-22			Bond Future	11.41	78.0987	11.4062	78.0987	263.00
29/03/2022	ES33 On 03-November-22			Bond Future	11.60	75.4804	11.5997	75.4804	0.00
29/03/2022	ES33 On 02-February-23			Bond Future	11.78	76.7412	11.7801	76.7412	0.00
29/03/2022	ES42 On 05-May-22			Bond Future	11.60	75.7857	11.6003	75.7857	1,190.00
29/03/2022	ES42 On 04-August-22			Bond Future	11.79	76.8260	11.7905	76.8260	3,579.00
29/03/2022	ES42 On 03-November-22			Bond Future	11.97	73.7117	11.9664	73.7117	0.00
29/03/2022	ES42 On 02-February-23			Bond Future	12.12	74.9457	12.1244	74.9457	0.00
29/03/2022	GOVI On 05-May-22			GOVI	835.28	828.1110	835.2790	828.1110	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
29/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	470490	40	470490	40	0.00
29/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	470390	40	470390	40	0.00
29/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	470290	40	470290	40	0.00
29/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 04-August-22			GOVI	846.28	839.1300	846.2760	839.1300	0.00
29/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	270160	20	270160	20	0.00
29/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	270060	20	270060	20	0.00
29/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	269960	20	269960	20	0.00
29/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 03-November-22			GOVI	858.85	851.5350	858.8540	851.5350	0.00
29/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	384240	31	384240	31	0.00
29/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	384440	31	384440	31	0.00
29/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	384340	31	384340	31	0.00
29/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 02-February-23			GOVI	873.27	865.4970	873.2670	865.4970	0.00
29/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	224270	15	224270	15	0.00
29/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	224470	15	224470	15	0.00
29/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	224370	15	224370	15	0.00
29/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
29/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
29/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2022	IGOV On 05-May-22			Index Future	312.13	312.1270	312.1290	312.1270	499.00
29/03/2022	IGOV On 04-August-22			Index Future	316.32	316.3570	316.3150	316.3570	0.00
29/03/2022	IGOV On 03-November-22			Index Future	321.09	321.1100	321.0930	321.1100	0.00
29/03/2022	IGOV On 02-February-23			Index Future	326.56	326.4490	326.5550	326.4490	0.00
29/03/2022	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
29/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.47	95.5250	4.4650	95.5250	0.00
29/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.54	95.4400	4.5400	95.4400	0.00
29/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	94.9750	4.9850	94.9750	0.00
29/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.07	94.8800	5.0700	94.8800	0.00
29/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.49	94.4400	5.4900	94.4400	0.00
29/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.58	94.3550	5.5750	94.3550	0.00
29/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.35	93.5600	6.3500	93.5600	68.00
29/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.69	93.2250	6.6850	93.2250	0.00
29/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.91	92.9900	6.9100	92.9900	0.00
29/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.09	92.8150	7.0850	92.8150	75.00
29/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.15	92.7550	7.1450	92.7550	72.00
29/03/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.33	92.5750	7.3250	92.5750	0.00
29/03/2022	R023 On 05-May-22			Bond Future	5.48	103.2002	5.4850	103.2002	14,749.00
29/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	646	1	646	1	0.00
29/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	654	1	654	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
29/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	661	1	661	1	0.00
29/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	11	0	11	0	0.00
29/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	11	0	11	0	0.00
29/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	12	0	12	0	0.00
29/03/2022	R023 On 04-August-22			Bond Future	5.59	104.5654	5.5854	104.5654	2,384.00
29/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	339	0	339	0	0.00
29/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	343	0	343	0	0.00
29/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	347	0	347	0	0.00
29/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	93	0	93	0	0.00
29/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	95	0	95	0	0.00
29/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	96	0	96	0	0.00
29/03/2022	R023 On 03-November-22			Bond Future	5.13	102.2239	5.1287	102.2239	0.00
29/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	384	0	384	0	0.00
29/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	379	0	379	0	0.00
29/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	381	0	381	0	0.00
29/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	33	0	33	0	0.00
29/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	33	0	33	0	0.00
29/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	33	0	33	0	0.00
29/03/2022	R035 On 05-May-22			Bond Future	10.25	91.1727	10.2523	91.1727	71,276.00
29/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	3830	3	3830	3	0.00
29/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	8545	8	8545	8	0.00
29/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	13893	13	13893	13	0.00
29/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	3294	3	3294	3	0.00
29/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	8432	8	8432	8	0.00
29/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	8489	8	8489	8	0.00
29/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	10	0	10	0	0.00
29/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	10	0	10	0	0.00
29/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	301	0	301	0	0.00
29/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
29/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	9	0	9	0	0.00
29/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	215	0	215	0	0.00
29/03/2022	R035 On 04-August-22			Bond Future	10.43	92.3606	10.4298	92.3606	49,855.00
29/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	3367	3	3367	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
29/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2559	2	2559	2	400.00
29/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	5097	4	5097	4	0.00
29/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	10404	10	10404	10	0.00
29/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2970	3	2970	3	0.00
29/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	3286	3	3286	3	0.00
29/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	3326	3	3326	3	0.00
29/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	307	0	307	0	400.00
29/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	665	1	665	1	100.00
29/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	4543	5	4543	5	0.00
29/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	1923	2	1923	2	0.00
29/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	6319	7	6319	7	0.00
29/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	1440	2	1440	2	0.00
29/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	1461	2	1461	2	0.00
29/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	1643	2	1643	2	100.00
29/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	784	1	784	1	100.00
29/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	165	0	165	0	400.00
29/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	1418	2	1418	2	0.00
29/03/2022	R035 On 03-November-22			Bond Future	10.58	89.2520	10.5796	89.2520	0.00
29/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4914	4	4914	4	0.00
29/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4873	4	4873	4	0.00
29/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	906	1	906	1	582.00
29/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1951	2	1951	2	1,000.00
29/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4956	4	4956	4	0.00
29/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	12122	11	12122	11	0.00
29/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	4548	4	4548	4	1,000.00
29/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2783	2	2783	2	0.00
29/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	4309	4	4309	4	0.00
29/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	1803	2	1803	2	582.00
29/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	2844	3	2844	3	582.00
29/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	299	0	299	0	1,000.00
29/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	1500	2	1500	2	0.00
29/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	3718	4	3718	4	0.00
29/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	5825	6	5825	6	0.00

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29/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	1536	2	1536	2	0.00
29/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	1518	2	1518	2	0.00
29/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	1684	2	1684	2	0.00
29/03/2022	R035 On 02-February-23			Bond Future	10.71	90.7604	10.7113	90.7604	0.00
29/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	4491	4	4491	4	1,000.00
29/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	2135	2	2135	2	1,000.00
29/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	4528	4	4528	4	0.00
29/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	13942	13	13942	13	0.00
29/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3824	3	3824	3	0.00
29/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3858	3	3858	3	0.00
29/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3892	3	3892	3	0.00
29/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	3170	3	3170	3	0.00
29/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	1114	1	1114	1	582.00
29/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	6859	8	6859	8	0.00
29/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	4693	5	4693	5	0.00
29/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	3483	4	3483	4	582.00
29/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	2871	3	2871	3	0.00
29/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	364	0	364	0	1,000.00
29/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	2897	3	2897	3	0.00
29/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	2924	3	2924	3	0.00
29/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	2438	3	2438	3	582.00
29/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	2460	3	2460	3	0.00
29/03/2022	R186 On 05-May-22			Bond Future	8.31	111.4965	8.3075	111.4965	71,275.00
29/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	1	0	1	0	3,600.00
29/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1607	1	1607	1	0.00
29/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2576	2	2576	2	0.00
29/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	776	0	776	0	0.00
29/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	860	1	860	1	454.00
29/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	195	0	195	0	435.00
29/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	756	0	756	0	0.00
29/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	13	0	13	0	435.00
29/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	35	0	35	0	3,600.00
29/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	3432	3	3432	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
29/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	479	0	479	0	454.00
29/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	797	0	797	0	0.00
29/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	747	1	747	1	0.00
29/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1146	2	1146	2	0.00
29/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	42	0	42	0	454.00
29/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	3378	4	3378	4	0.00
29/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4183	5	4183	5	0.00
29/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	785	1	785	1	0.00
29/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1906	3	1906	3	0.00
29/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	692	1	692	1	0.00
29/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	766	1	766	1	0.00
29/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	105	0	105	0	454.00
29/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	299	1	299	1	4,035.00
29/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	6485	7	6485	7	0.00
29/03/2022	R186 On 04-August-22			Bond Future	8.52	107.7105	8.5230	107.7105	15.00
29/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	822	1	822	1	0.00
29/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	808	1	808	1	0.00
29/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	82	0	82	0	3,600.00
29/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	836	1	836	1	0.00
29/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4854	4	4854	4	0.00
29/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	596	0	596	0	3,600.00
29/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	279	0	279	0	3,600.00
29/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2242	3	2242	3	0.00
29/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6132	7	6132	7	0.00
29/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2728	3	2728	3	0.00
29/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2291	3	2291	3	0.00
29/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2266	3	2266	3	0.00
29/03/2022	R186 On 03-November-22			Bond Future	8.71	109.2923	8.7057	109.2923	0.00
29/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1551	1	1551	1	0.00
29/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1516	1	1516	1	0.00
29/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1533	1	1533	1	0.00
29/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2120	3	2120	3	0.00
29/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2138	3	2138	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
29/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2102	3	2102	3	0.00
29/03/2022	R186 On 02-February-23			Bond Future	8.85	105.7982	8.8536	105.7982	0.00
29/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1265	1	1265	1	0.00
29/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1237	1	1237	1	0.00
29/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1251	1	1251	1	0.00
29/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3010	4	3010	4	0.00
29/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3029	4	3029	4	0.00
29/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	2990	4	2990	4	0.00
29/03/2022	R197 On 05-May-22			Bond Future	329.98	330.1530	329.9842	330.1530	752.00
29/03/2022	R197 On 04-August-22			Bond Future	326.02	326.2374	326.0189	326.2374	0.00
29/03/2022	R197 On 03-November-22			Bond Future	330.91	331.1003	330.9053	331.1003	0.00
29/03/2022	R197 On 02-February-23			Bond Future	327.91	327.9791	327.9108	327.9791	0.00
29/03/2022	R202 On 05-May-22			Bond Future	246.96	246.9058	246.9560	246.9058	6,368.00
29/03/2022	R202 On 04-August-22			Bond Future	245.82	245.8073	245.8227	245.8073	91.00
29/03/2022	R202 On 03-November-22			Bond Future	249.51	249.4705	249.5062	249.4705	0.00
29/03/2022	R202 On 02-February-23			Bond Future	249.17	249.0376	249.1715	249.0376	0.00
29/03/2022	R209 On 05-May-22			Bond Future	10.22	70.8322	10.2216	70.8322	20,414.00
29/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	6634	6	6634	6	0.00
29/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	9300	9	9300	9	0.00
29/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	41	0	41	0	2,975.00
29/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	173	0	173	0	8,525.00
29/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	6584	6	6584	6	0.00
29/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	1149	1	1149	1	0.00
29/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	3166	3	3166	3	0.00
29/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	6535	6	6535	6	0.00
29/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	17	0	17	0	0.00
29/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	206	0	206	0	1,050.00
29/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	986	1	986	1	11,000.00
29/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	16	0	16	0	0.00
29/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	2970	4	2970	4	0.00
29/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	4383	5	4383	5	0.00
29/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	1	0	1	0	12,050.00
29/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	16	0	16	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2022	R209 On 04-August-22			Bond Future	10.37	71.7859	10.3731	71.7859	1,550.00
29/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2615	2	2615	2	0.00
29/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2547	2	2547	2	0.00
29/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2581	2	2581	2	0.00
29/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	1426	2	1426	2	0.00
29/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	1448	2	1448	2	0.00
29/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	1405	2	1405	2	0.00
29/03/2022	R209 On 03-November-22			Bond Future	10.51	69.6946	10.5068	69.6946	2,750.00
29/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	6054	5	6054	5	0.00
29/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	4115	4	4115	4	0.00
29/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	4151	4	4151	4	0.00
29/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	4188	4	4188	4	0.00
29/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	1240	1	1240	1	0.00
29/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2492	2	2492	2	0.00
29/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	506	0	506	0	0.00
29/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	4225	4	4225	4	0.00
29/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	310	0	310	0	6,000.00
29/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	7775	8	7775	8	0.00
29/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	1411	2	1411	2	0.00
29/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	6402	7	6402	7	0.00
29/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	2530	3	2530	3	0.00
29/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	4125	5	4125	5	6,000.00
29/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	1427	2	1427	2	0.00
29/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	1443	2	1443	2	0.00
29/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	1459	2	1459	2	6,000.00
29/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	847	1	847	1	0.00
29/03/2022	R209 On 02-February-23			Bond Future	10.62	70.8426	10.6235	70.8426	0.00
29/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	3430	3	3430	3	0.00
29/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	3400	3	3400	3	0.00
29/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	3370	3	3370	3	0.00
29/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	2480	3	2480	3	0.00
29/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	2526	3	2526	3	0.00
29/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	2503	3	2503	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
29/03/2022	R210 On 05-May-22			Bond Future	218.20	218.4016	218.1984	218.4016	1,062.00
29/03/2022	R210 On 04-August-22			Bond Future	221.16	221.3969	221.1594	221.3969	266.00
29/03/2022	R210 On 03-November-22			Bond Future	221.54	221.7622	221.5394	221.7622	0.00
29/03/2022	R210 On 02-February-23			Bond Future	225.32	225.4566	225.3168	225.4566	0.00
29/03/2022	R213 On 05-May-22			Bond Future	9.82	84.1405	9.8181	84.1405	25,476.00
29/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	4182	3	4182	3	0.00
29/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	4228	3	4228	3	0.00
29/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	4136	3	4136	3	0.00
29/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	60	0	60	0	0.00
29/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	62	0	62	0	0.00
29/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	64	0	64	0	0.00
29/03/2022	R213 On 04-August-22			Bond Future	10.01	85.2379	10.0087	85.2379	0.00
29/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1528	1	1528	1	0.00
29/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1480	1	1480	1	0.00
29/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1504	1	1504	1	0.00
29/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2076	3	2076	3	0.00
29/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2129	3	2129	3	0.00
29/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2102	3	2102	3	0.00
29/03/2022	R213 On 03-November-22			Bond Future	10.17	82.9698	10.1696	82.9698	0.00
29/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2916	2	2916	2	0.00
29/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1828	1	1828	1	0.00
29/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2342	2	2342	2	0.00
29/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1520	1	1520	1	0.00
29/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	509	0	509	0	200.00
29/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2859	2	2859	2	0.00
29/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2887	2	2887	2	0.00
29/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	562	0	562	0	476.00
29/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2830	2	2830	2	0.00
29/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	1859	2	1859	2	200.00
29/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	5527	6	5527	6	0.00
29/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	1820	2	1820	2	0.00
29/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	1839	2	1839	2	0.00
29/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	5790	7	5790	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
29/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3150	4	3150	4	476.00
29/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2242	3	2242	3	476.00
29/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	2760	3	2760	3	200.00
29/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	1800	2	1800	2	0.00
29/03/2022	R213 On 02-February-23			Bond Future	10.31	84.3700	10.3097	84.3700	0.00
29/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2956	2	2956	2	935.00
29/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2424	2	2424	2	0.00
29/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2400	2	2400	2	0.00
29/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	673	1	673	1	476.00
29/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1943	2	1943	2	0.00
29/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	8905	8	8905	8	0.00
29/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2448	2	2448	2	0.00
29/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2748	2	2748	2	0.00
29/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	2556	3	2556	3	476.00
29/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	516	1	516	1	935.00
29/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	2852	3	2852	3	0.00
29/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	2387	3	2387	3	0.00
29/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	6374	7	6374	7	0.00
29/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	3383	4	3383	4	476.00
29/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	2875	3	2875	3	0.00
29/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	2828	3	2828	3	0.00
29/03/2022	R214 On 05-May-22			Bond Future	10.51	68.0119	10.5109	68.0119	15,322.00
29/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	6780	6	6780	6	0.00
29/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	6831	6	6831	6	0.00
29/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	6881	6	6881	6	0.00
29/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	19	0	19	0	0.00
29/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	19	0	19	0	0.00
29/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	18	0	18	0	0.00
29/03/2022	R214 On 04-August-22			Bond Future	10.66	68.8975	10.6616	68.8975	1,337.00
29/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	3073	3	3073	3	0.00
29/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	3110	3	3110	3	0.00
29/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	3147	3	3147	3	0.00
29/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	1276	2	1276	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
29/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	1257	1	1257	1	0.00
29/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	1295	2	1295	2	0.00
29/03/2022	R214 On 03-November-22			Bond Future	10.79	66.6398	10.7885	66.6398	0.00
29/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	4505	4	4505	4	0.00
29/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	4543	4	4543	4	0.00
29/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	4468	4	4468	4	0.00
29/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	1363	2	1363	2	0.00
29/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	1380	2	1380	2	0.00
29/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	1396	2	1396	2	0.00
29/03/2022	R214 On 02-February-23			Bond Future	10.90	67.7665	10.8997	67.7665	0.00
29/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3651	3	3651	3	0.00
29/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3587	3	3587	3	0.00
29/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3619	3	3619	3	0.00
29/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	2606	3	2606	3	0.00
29/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	2630	3	2630	3	0.00
29/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	2583	3	2583	3	0.00
29/03/2022	R248 On 05-May-22			Bond Future	10.49	85.5095	10.4897	85.5095	193,475.00
29/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	9188	8	9188	8	0.00
29/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	9064	8	9064	8	0.00
29/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	9126	8	9126	8	0.00
29/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	17	0	17	0	0.00
29/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	16	0	16	0	0.00
29/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	16	0	16	0	0.00
29/03/2022	R248 On 04-August-22			Bond Future	10.64	86.6231	10.6378	86.6231	6,533.00
29/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	4125	4	4125	4	0.00
29/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	3654	3	3654	3	1,700.00
29/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1655	1	1655	1	0.00
29/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	294	0	294	0	0.00
29/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	4030	4	4030	4	0.00
29/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	4077	4	4077	4	0.00
29/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	1070	1	1070	1	1,700.00
29/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	3470	4	3470	4	0.00
29/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	1509	2	1509	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
29/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	1533	2	1533	2	0.00
29/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	7863	9	7863	9	0.00
29/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	4464	5	4464	5	0.00
29/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	1730	2	1730	2	0.00
29/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	1487	2	1487	2	0.00
29/03/2022	R248 On 03-November-22			Bond Future	10.76	83.4927	10.7622	83.4927	0.00
29/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	5622	5	5622	5	0.00
29/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	5670	5	5670	5	0.00
29/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	5718	5	5718	5	0.00
29/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	1831	2	1831	2	0.00
29/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	1812	2	1812	2	0.00
29/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	1792	2	1792	2	0.00
29/03/2022	R248 On 02-February-23			Bond Future	10.87	84.9045	10.8711	84.9045	0.00
29/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	4566	4	4566	4	0.00
29/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	4606	4	4606	4	0.00
29/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	4647	4	4647	4	0.00
29/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	3164	4	3164	4	0.00
29/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	3194	4	3194	4	0.00
29/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	3224	4	3224	4	0.00