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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	2025 On 05-May-22			Bond Future	158.48	158.4895	158.4837	158.4895	5,456.00
14/02/2022	2025 On 04-August-22			Bond Future	158.99	158.9953	158.9889	158.9953	1,130.00
14/02/2022	2025 On 03-November-22			Bond Future	161.42	161.4273	161.4195	161.4273	0.00
14/02/2022	2025 On 02-February-23			Bond Future	162.18	162.1870	162.1788	162.1870	0.00
14/02/2022	2029 On 05-May-22			Bond Future	116.26	115.9050	116.2636	115.9050	2,746.00
14/02/2022	2029 On 04-August-22			Bond Future	117.82	117.4571	117.8202	117.4571	1,844.00
14/02/2022	2029 On 03-November-22			Bond Future	118.39	118.0252	118.3928	118.0252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	2029 On 02-February-23			Bond Future	120.16	119.7892	120.1622	119.7892	0.00
14/02/2022	2030 On 05-May-22			Bond Future	9.37	94.8141	9.3659	94.8141	74,195.00
14/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	11	0	11	0	200.00
14/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	8195	8	8195	8	0.00
14/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	4446	4	4446	4	0.00
14/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	4488	5	4488	5	0.00
14/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1460	2	1460	2	0.00
14/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2358	2	2358	2	0.00
14/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	433	0	433	0	200.00
14/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	536	1	536	1	1,800.00
14/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2193	2	2193	2	0.00
14/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	51	0	51	0	1,800.00
14/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	150	0	150	0	1,073.00
14/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	4530	5	4530	5	0.00
14/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	3461	4	3461	4	0.00
14/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	988	1	988	1	7,500.00
14/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	2110	2	2110	2	0.00
14/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	908	1	908	1	5,000.00
14/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	3357	3	3357	3	0.00
14/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	3032	3	3032	3	0.00
14/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	305	0	305	0	0.00
14/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	6657	7	6657	7	0.00
14/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	996	1	996	1	5,000.00
14/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1542	2	1542	2	1,073.00
14/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	311	0	311	0	200.00
14/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	318	0	318	0	0.00
14/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	53	0	53	0	1,800.00
14/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	510	1	510	1	1,073.00
14/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	8958	9	8958	9	0.00
14/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	4921	5	4921	5	0.00
14/02/2022	2030 On 04-August-22			Bond Future	9.56	92.0547	9.5609	92.0547	26,505.00
14/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	1036	1	1036	1	800.00
14/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	2078	2	2078	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	269	0	269	0	800.00
14/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	2103	2	2103	2	0.00
14/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	2129	2	2129	2	0.00
14/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	6993	7	6993	7	0.00
14/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	399	0	399	0	800.00
14/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	2133	2	2133	2	0.00
14/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	2158	2	2158	2	0.00
14/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	6825	7	6825	7	0.00
14/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	2182	2	2182	2	0.00
14/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	3624	4	3624	4	0.00
14/02/2022	2030 On 03-November-22			Bond Future	9.71	93.4456	9.7128	93.4456	0.00
14/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	3605	4	3605	4	0.00
14/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	3574	4	3574	4	0.00
14/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	3635	4	3635	4	0.00
14/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	1792	2	1792	2	0.00
14/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	1825	2	1825	2	0.00
14/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	1808	2	1808	2	0.00
14/02/2022	2030 On 02-February-23			Bond Future	9.89	90.8174	9.8923	90.8174	0.00
14/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	3229	3	3229	3	0.00
14/02/2022	2030 On 02-February-23	9.94	Call	Bond Future	3052	3	3052	3	0.00
14/02/2022	2030 On 02-February-23	8.81	Call	Bond Future	937	1	937	1	102.00
14/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	3178	3	3178	3	0.00
14/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	3203	3	3203	3	0.00
14/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1488	2	1488	2	0.00
14/02/2022	2030 On 02-February-23	9.66	Call	Bond Future	2392	2	2392	2	0.00
14/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	2711	3	2711	3	0.00
14/02/2022	2030 On 02-February-23	8.81	Put	Bond Future	6160	6	6160	6	0.00
14/02/2022	2030 On 02-February-23	9.66	Put	Bond Future	3482	3	3482	3	102.00
14/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	4786	5	4786	5	0.00
14/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	2683	3	2683	3	0.00
14/02/2022	2030 On 02-February-23	9.94	Put	Bond Future	2830	3	2830	3	102.00
14/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	2724	3	2724	3	0.00
14/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	2704	3	2704	3	0.00

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14/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	3143	3	3143	3	0.00
14/02/2022	2032 On 05-May-22			Bond Future	9.79	91.3700	9.7858	91.3700	138,257.00
14/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	1083	1	1083	1	780.00
14/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	3073	3	3073	3	780.00
14/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	3535	4	3535	4	993.00
14/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	7095	7	7095	7	0.00
14/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	6997	7	6997	7	0.00
14/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	7788	8	7788	8	0.00
14/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	6799	7	6799	7	0.00
14/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	7046	7	7046	7	0.00
14/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	150	0	150	0	0.00
14/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	153	0	153	0	0.00
14/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	166	0	166	0	993.00
14/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	108	0	108	0	780.00
14/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	652	1	652	1	0.00
14/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	146	0	146	0	0.00
14/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	808	1	808	1	0.00
14/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	2297	2	2297	2	0.00
14/02/2022	2032 On 04-August-22			Bond Future	9.96	92.5715	9.9640	92.5715	0.00
14/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	9033	9	9033	9	0.00
14/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	10352	10	10352	10	0.00
14/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	3154	3	3154	3	0.00
14/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	3188	3	3188	3	0.00
14/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	3222	3	3222	3	0.00
14/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	1735	2	1735	2	800.00
14/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	412	0	412	0	800.00
14/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	6297	6	6297	6	0.00
14/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	3134	3	3134	3	0.00
14/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	1828	2	1828	2	0.00
14/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	1806	2	1806	2	0.00
14/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	254	0	254	0	0.00
14/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	354	0	354	0	800.00
14/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	1785	2	1785	2	0.00

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14/02/2022	2032 On 03-November-22			Bond Future	10.11	89.8167	10.1137	89.8167	0.00
14/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	4628	5	4628	5	0.00
14/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	4266	4	4266	4	0.00
14/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	994	1	994	1	180.00
14/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	2824	3	2824	3	0.00
14/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	4021	4	4021	4	0.00
14/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	2970	3	2970	3	0.00
14/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	1078	1	1078	1	454.00
14/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	5375	5	5375	5	0.00
14/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	2844	3	2844	3	454.00
14/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	2714	3	2714	3	180.00
14/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	1844	2	1844	2	180.00
14/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	5586	6	5586	6	0.00
14/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	1972	2	1972	2	454.00
14/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1675	2	1675	2	0.00
14/02/2022	2032 On 02-February-23			Bond Future	10.28	91.1405	10.2835	91.1405	0.00
14/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	3524	4	3524	4	0.00
14/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	3553	4	3553	4	0.00
14/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	1136	1	1136	1	454.00
14/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	2911	3	2911	3	0.00
14/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	3881	4	3881	4	0.00
14/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	3582	4	3582	4	0.00
14/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	2959	3	2959	3	0.00
14/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	2727	3	2727	3	454.00
14/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	3578	4	3578	4	454.00
14/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	6576	7	6576	7	0.00
14/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	2983	3	2983	3	0.00
14/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	3008	3	3008	3	0.00
14/02/2022	2033 On 05-May-22			Bond Future	113.46	113.4422	113.4582	113.4422	2,371.00
14/02/2022	2033 On 04-August-22			Bond Future	114.98	114.9612	114.9770	114.9612	4,967.00
14/02/2022	2033 On 03-November-22			Bond Future	115.42	115.4091	115.4242	115.4091	0.00
14/02/2022	2033 On 02-February-23			Bond Future	117.15	117.1340	117.1491	117.1340	0.00
14/02/2022	2037 On 05-May-22			Bond Future	10.37	88.3791	10.3717	88.3791	85,038.00

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14/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	9173	9	9173	9	0.00
14/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	9065	9	9065	9	0.00
14/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	9119	9	9119	9	0.00
14/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	121	0	121	0	0.00
14/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	126	0	126	0	0.00
14/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	123	0	123	0	0.00
14/02/2022	2037 On 04-August-22			Bond Future	10.54	85.2848	10.5431	85.2848	49,415.00
14/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	4139	4	4139	4	0.00
14/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	5443	6	5443	6	1,050.00
14/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1433	1	1433	1	50.00
14/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	6426	6	6426	6	0.00
14/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	9021	9	9021	9	0.00
14/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	4099	4	4099	4	0.00
14/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	4058	4	4058	4	0.00
14/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	1840	2	1840	2	0.00
14/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	530	1	530	1	1,050.00
14/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	1795	2	1795	2	0.00
14/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	979	1	979	1	50.00
14/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	4396	4	4396	4	0.00
14/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	1818	2	1818	2	50.00
14/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1253	1	1253	1	0.00
14/02/2022	2037 On 03-November-22			Bond Future	10.68	86.5741	10.6801	86.5741	0.00
14/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	5693	6	5693	6	0.00
14/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	5779	6	5779	6	0.00
14/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	5736	6	5736	6	0.00
14/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	1850	2	1850	2	0.00
14/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	1867	2	1867	2	0.00
14/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	1833	2	1833	2	0.00
14/02/2022	2037 On 02-February-23			Bond Future	10.84	83.5947	10.8358	83.5947	0.00
14/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	4524	5	4524	5	0.00
14/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	4454	5	4454	5	0.00
14/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	4489	5	4489	5	0.00
14/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	3229	3	3229	3	0.00

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14/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	3256	3	3256	3	0.00
14/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	3203	3	3203	3	0.00
14/02/2022	2038 On 05-May-22			Bond Future	130.65	130.8884	130.6541	130.8884	4,174.00
14/02/2022	2038 On 04-August-22			Bond Future	130.58	130.8226	130.5845	130.8226	2,669.00
14/02/2022	2038 On 03-November-22			Bond Future	132.58	132.8243	132.5816	132.8243	0.00
14/02/2022	2038 On 02-February-23			Bond Future	132.70	132.9501	132.7036	132.9501	0.00
14/02/2022	2040 On 05-May-22			Bond Future	10.50	90.5568	10.4973	90.5568	62,254.00
14/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	379	0	379	0	1,200.00
14/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	9511	10	9511	10	0.00
14/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	9453	10	9453	10	0.00
14/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	9568	10	9568	10	0.00
14/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2409	2	2409	2	1,200.00
14/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	15759	16	15759	16	0.00
14/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	9	0	9	0	1,200.00
14/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	1886	2	1886	2	0.00
14/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	154	0	154	0	0.00
14/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	151	0	151	0	0.00
14/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	158	0	158	0	0.00
14/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	5495	5	5495	5	0.00
14/02/2022	2040 On 04-August-22			Bond Future	10.66	87.2407	10.6636	87.2407	39,528.00
14/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	4537	5	4537	5	0.00
14/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	10587	11	10587	11	0.00
14/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	529	1	529	1	460.00
14/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	3146	3	3146	3	460.00
14/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	4492	5	4492	5	0.00
14/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	4582	5	4582	5	0.00
14/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	1923	2	1923	2	0.00
14/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	497	1	497	1	460.00
14/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	7753	8	7753	8	0.00
14/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	1968	2	1968	2	0.00
14/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	2890	3	2890	3	0.00
14/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	1946	2	1946	2	0.00
14/02/2022	2040 On 03-November-22			Bond Future	10.80	88.5599	10.7965	88.5599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	6057	6	6057	6	0.00
14/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	5966	6	5966	6	0.00
14/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	6012	6	6012	6	0.00
14/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	1977	2	1977	2	0.00
14/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	2015	2	2015	2	0.00
14/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	1995	2	1995	2	0.00
14/02/2022	2040 On 02-February-23			Bond Future	10.95	85.3595	10.9472	85.3595	0.00
14/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	4683	5	4683	5	0.00
14/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	4720	5	4720	5	0.00
14/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	4756	5	4756	5	0.00
14/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3602	4	3602	4	0.00
14/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	3632	4	3632	4	0.00
14/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	3661	4	3661	4	0.00
14/02/2022	2044 On 05-May-22			Bond Future	10.54	87.2333	10.5448	87.2333	52,812.00
14/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	9464	10	9464	10	0.00
14/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	9348	9	9348	9	0.00
14/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	9406	9	9406	9	0.00
14/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	154	0	154	0	0.00
14/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	157	0	157	0	0.00
14/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	150	0	150	0	0.00
14/02/2022	2044 On 04-August-22			Bond Future	10.70	83.9988	10.7024	83.9988	21,683.00
14/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	4736	5	4736	5	0.00
14/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	4645	5	4645	5	0.00
14/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	4690	5	4690	5	0.00
14/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	1967	2	1967	2	0.00
14/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	1990	2	1990	2	0.00
14/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	1944	2	1944	2	0.00
14/02/2022	2044 On 03-November-22			Bond Future	10.83	85.2689	10.8283	85.2689	0.00
14/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	5947	6	5947	6	0.00
14/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	5992	6	5992	6	0.00
14/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	6038	6	6038	6	0.00
14/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	2081	2	2081	2	0.00
14/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2101	2	2101	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2121	2	2121	2	0.00
14/02/2022	2044 On 02-February-23			Bond Future	10.97	82.1452	10.9705	82.1452	0.00
14/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	4923	5	4923	5	0.00
14/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	4885	5	4885	5	0.00
14/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	4848	5	4848	5	0.00
14/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	3688	4	3688	4	0.00
14/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3658	4	3658	4	0.00
14/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3628	4	3628	4	0.00
14/02/2022	2046 On 05-May-22			Bond Future	119.39	119.3691	119.3862	119.3691	14,004.00
14/02/2022	2046 On 04-August-22			Bond Future	120.98	120.9677	120.9848	120.9677	2,969.00
14/02/2022	2046 On 03-November-22			Bond Future	120.90	120.8884	120.9047	120.8884	0.00
14/02/2022	2046 On 02-February-23			Bond Future	122.71	122.6956	122.7120	122.6956	0.00
14/02/2022	2050 On 05-May-22			Bond Future	123.75	123.4992	123.7510	123.4992	8,572.00
14/02/2022	2050 On 04-August-22			Bond Future	123.39	123.1321	123.3869	123.1321	1,194.00
14/02/2022	2050 On 03-November-22			Bond Future	125.27	125.0163	125.2739	125.0163	0.00
14/02/2022	2050 On 02-February-23			Bond Future	125.08	124.8174	125.0786	124.8174	0.00
14/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	AL37 On 05-May-22			Index Future	826.42	826.6860	826.4160	826.6860	0.00
14/02/2022	AL37 On 04-August-22			Index Future	837.16	837.4370	837.1570	837.4370	0.00
14/02/2022	AL37 On 03-November-22			Index Future	849.85	850.1550	849.8500	850.1550	0.00
14/02/2022	AL37 On 02-February-23			Index Future	862.35	862.6630	862.3470	862.6630	0.00
14/02/2022	AL7T On 05-May-22			Index Future	957.49	957.8610	957.4870	957.8610	0.00
14/02/2022	AL7T On 04-August-22			Index Future	969.93	970.3190	969.9300	970.3190	0.00
14/02/2022	AL7T On 03-November-22			Index Future	984.64	985.0550	984.6370	985.0550	0.00
14/02/2022	AL7T On 02-February-23			Index Future	999.12	999.5470	999.1170	999.5470	0.00
14/02/2022	ALBI On 05-May-22			Index Future	852.59	852.8020	852.5850	852.8020	128.00
14/02/2022	ALBI On 04-August-22			Index Future	863.67	863.8930	863.6650	863.8930	90.00
14/02/2022	ALBI On 03-November-22			Index Future	876.76	877.0130	876.7610	877.0130	0.00
14/02/2022	ALBI On 02-February-23			Index Future	889.65	889.9160	889.6540	889.9160	0.00
14/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2022	ES33 On 05-May-22			Bond Future	11.16	77.8826	11.1637	77.8826	87.00
14/02/2022	ES33 On 04-August-22			Bond Future	11.38	78.9257	11.3755	78.9257	263.00
14/02/2022	ES33 On 03-November-22			Bond Future	11.56	76.3516	11.5629	76.3516	0.00
14/02/2022	ES33 On 02-February-23			Bond Future	11.78	77.4943	11.7750	77.4943	0.00
14/02/2022	ES42 On 05-May-22			Bond Future	11.60	76.5350	11.5965	76.5350	1,190.00
14/02/2022	ES42 On 04-August-22			Bond Future	11.79	77.5607	11.7888	77.5607	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	ES42 On 03-November-22			Bond Future	11.96	74.4892	11.9604	74.4892	0.00
14/02/2022	ES42 On 02-February-23			Bond Future	12.15	75.6051	12.1463	75.6051	0.00
14/02/2022	GOVI On 05-May-22			GOVI	841.17	841.3800	841.1730	841.3800	986.00
14/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	529430	53	529430	53	0.00
14/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	529330	53	529330	53	0.00
14/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	529230	53	529230	53	0.00
14/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 04-August-22			GOVI	852.11	852.3220	852.1060	852.3220	0.00
14/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	328460	33	328460	33	0.00
14/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	328360	33	328360	33	0.00
14/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	328260	33	328260	33	0.00
14/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 03-November-22			GOVI	865.03	865.2670	865.0260	865.2670	0.00
14/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	445960	45	445960	45	0.00
14/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	446160	45	446160	45	0.00
14/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	446060	45	446060	45	0.00
14/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 02-February-23			GOVI	877.75	877.9970	877.7460	877.9970	0.00
14/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	269060	27	269060	27	0.00
14/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	269260	27	269260	27	0.00
14/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	269160	27	269160	27	0.00
14/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
14/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
14/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2022	IGOV On 05-May-22			Index Future	315.98	315.7940	315.9820	315.7940	498.00
14/02/2022	IGOV On 04-August-22			Index Future	320.17	319.9780	320.1650	319.9780	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	IGOV On 03-November-22			Index Future	325.10	324.9130	325.0960	324.9130	0.00
14/02/2022	IGOV On 02-February-23			Index Future	329.95	329.7680	329.9510	329.7680	0.00
14/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
14/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8050	4.1650	95.8050	0.00
14/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7150	4.2150	95.7150	0.00
14/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.3900	4.5900	95.3900	0.00
14/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.63	95.3100	4.6300	95.3100	0.00
14/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.98	95.0150	4.9750	95.0150	72.00
14/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	94.9100	5.0300	94.9100	0.00
14/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.40	94.5700	5.4000	94.5700	0.00
14/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.93	94.0150	5.9250	94.0150	68.00
14/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.29	93.6600	6.2900	93.6600	0.00
14/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.46	93.4500	6.4600	93.4500	0.00
14/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.64	93.2400	6.6350	93.2400	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.79	93.0950	6.7850	93.0950	0.00
14/02/2022	R023 On 05-May-22			Bond Future	5.41	103.2408	5.4145	103.2408	14,778.00
14/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	718	1	718	1	0.00
14/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	725	1	725	1	0.00
14/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	732	1	732	1	0.00
14/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	26	0	26	0	0.00
14/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	27	0	27	0	0.00
14/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	27	0	27	0	0.00
14/02/2022	R023 On 04-August-22			Bond Future	5.52	104.5735	5.5153	104.5735	2,360.00
14/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	380	0	380	0	0.00
14/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	384	0	384	0	0.00
14/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	388	0	388	0	0.00
14/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	96	0	96	0	0.00
14/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	97	0	97	0	0.00
14/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	98	0	98	0	0.00
14/02/2022	R023 On 03-November-22			Bond Future	4.90	102.2737	4.8994	102.2737	0.00
14/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	445	0	445	0	0.00
14/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	440	0	440	0	0.00
14/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	442	0	442	0	0.00
14/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	23	0	23	0	0.00
14/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	24	0	24	0	0.00
14/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	23	0	23	0	0.00
14/02/2022	R035 On 05-May-22			Bond Future	10.21	92.2741	10.2064	92.2741	70,436.00
14/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	4571	5	4571	5	0.00
14/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	8967	9	8967	9	0.00
14/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	14206	14	14206	14	0.00
14/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	4079	4	4079	4	1,200.00
14/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	8859	9	8859	9	0.00
14/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	8913	9	8913	9	0.00
14/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	132	0	132	0	0.00
14/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	135	0	135	0	0.00
14/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	785	1	785	1	0.00
14/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	11	0	11	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	129	0	129	0	0.00
14/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	655	1	655	1	1,200.00
14/02/2022	R035 On 04-August-22			Bond Future	10.38	93.4473	10.3846	93.4473	48,495.00
14/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	4046	4	4046	4	0.00
14/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	5751	6	5751	6	0.00
14/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	10875	11	10875	11	0.00
14/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	3242	3	3242	3	400.00
14/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	3653	4	3653	4	0.00
14/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	4006	4	4006	4	0.00
14/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	3966	4	3966	4	0.00
14/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	627	1	627	1	400.00
14/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1202	1	1202	1	100.00
14/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	4790	5	4790	5	0.00
14/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	2316	2	2316	2	0.00
14/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	6350	6	6350	6	0.00
14/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	1831	2	1831	2	0.00
14/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	1852	2	1852	2	0.00
14/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	2037	2	2037	2	100.00
14/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	1149	1	1149	1	100.00
14/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	346	0	346	0	400.00
14/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	1809	2	1809	2	0.00
14/02/2022	R035 On 03-November-22			Bond Future	10.53	90.3921	10.5280	90.3921	0.00
14/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	5472	5	5472	5	0.00
14/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1304	1	1304	1	582.00
14/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	5513	6	5513	6	0.00
14/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	5555	6	5555	6	0.00
14/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	4901	5	4901	5	0.00
14/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	3371	3	3371	3	0.00
14/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	3109	3	3109	3	582.00
14/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	2073	2	2073	2	582.00
14/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	1777	2	1777	2	0.00
14/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	1794	2	1794	2	0.00
14/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	5900	6	5900	6	0.00

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14/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	1811	2	1811	2	0.00
14/02/2022	R035 On 02-February-23			Bond Future	10.69	91.7624	10.6891	91.7624	0.00
14/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	4340	4	4340	4	0.00
14/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	5011	5	5011	5	0.00
14/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	4307	4	4307	4	0.00
14/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	4375	4	4375	4	0.00
14/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1479	1	1479	1	582.00
14/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	3656	4	3656	4	0.00
14/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	3834	4	3834	4	582.00
14/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	7089	7	7089	7	0.00
14/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	3219	3	3219	3	0.00
14/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	3271	3	3271	3	0.00
14/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	2786	3	2786	3	582.00
14/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	3245	3	3245	3	0.00
14/02/2022	R186 On 05-May-22			Bond Future	7.93	113.8417	7.9320	113.8417	72,376.00
14/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	33	0	33	0	3,600.00
14/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3071	3	3071	3	0.00
14/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4104	4	4104	4	0.00
14/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2043	2	2043	2	0.00
14/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2159	2	2159	2	454.00
14/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2014	2	2014	2	0.00
14/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	999	1	999	1	435.00
14/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	217	0	217	0	435.00
14/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	393	0	393	0	3,600.00
14/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	4965	5	4965	5	0.00
14/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1584	2	1584	2	454.00
14/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2072	2	2072	2	0.00
14/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	521	1	521	1	0.00
14/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	749	1	749	1	0.00
14/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	73	0	73	0	454.00
14/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	2235	2	2235	2	0.00
14/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2886	3	2886	3	0.00
14/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	1209	1	1209	1	0.00

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14/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	543	1	543	1	0.00
14/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	489	0	489	0	0.00
14/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	532	1	532	1	0.00
14/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	131	0	131	0	454.00
14/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	262	0	262	0	4,035.00
14/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	5016	5	5016	5	0.00
14/02/2022	R186 On 04-August-22			Bond Future	8.13	110.0512	8.1251	110.0512	8.00
14/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1603	2	1603	2	0.00
14/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1582	2	1582	2	0.00
14/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	157	0	157	0	3,600.00
14/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1623	2	1623	2	0.00
14/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6264	6	6264	6	0.00
14/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1257	1	1257	1	3,600.00
14/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	187	0	187	0	3,600.00
14/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1528	2	1528	2	0.00
14/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4706	5	4706	5	0.00
14/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1888	2	1888	2	0.00
14/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1563	2	1563	2	0.00
14/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1546	2	1546	2	0.00
14/02/2022	R186 On 03-November-22			Bond Future	8.27	111.7128	8.2681	111.7128	0.00
14/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2482	3	2482	3	0.00
14/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2438	2	2438	2	0.00
14/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2460	3	2460	3	0.00
14/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1488	1	1488	1	0.00
14/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1502	1	1502	1	0.00
14/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1475	1	1475	1	0.00
14/02/2022	R186 On 02-February-23			Bond Future	8.45	108.0687	8.4503	108.0687	0.00
14/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	1967	2	1967	2	0.00
14/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	1950	2	1950	2	0.00
14/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	1933	2	1933	2	0.00
14/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2374	2	2374	2	0.00
14/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2357	2	2357	2	0.00
14/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2340	2	2340	2	0.00

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14/02/2022	R197 On 05-May-22			Bond Future	326.18	326.1485	326.1760	326.1485	753.00
14/02/2022	R197 On 04-August-22			Bond Future	322.14	322.1131	322.1402	322.1131	0.00
14/02/2022	R197 On 03-November-22			Bond Future	327.07	327.0434	327.0681	327.0434	0.00
14/02/2022	R197 On 02-February-23			Bond Future	323.37	323.3409	323.3653	323.3409	0.00
14/02/2022	R202 On 05-May-22			Bond Future	250.20	250.1660	250.2010	250.1660	6,392.00
14/02/2022	R202 On 04-August-22			Bond Future	249.09	249.0528	249.0876	249.0528	91.00
14/02/2022	R202 On 03-November-22			Bond Future	252.90	252.8629	252.8962	252.8629	0.00
14/02/2022	R202 On 02-February-23			Bond Future	252.11	252.0789	252.1122	252.0789	0.00
14/02/2022	R209 On 05-May-22			Bond Future	10.16	71.9027	10.1630	71.9027	21,904.00
14/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	9682	10	9682	10	0.00
14/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	7103	7	7103	7	0.00
14/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	7009	7	7009	7	0.00
14/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	7056	7	7056	7	0.00
14/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	664	1	664	1	8,525.00
14/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	1948	2	1948	2	0.00
14/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	3877	4	3877	4	0.00
14/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	578	1	578	1	1,050.00
14/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1445	1	1445	1	11,000.00
14/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	3121	3	3121	3	0.00
14/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	149	0	149	0	0.00
14/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	152	0	152	0	0.00
14/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	146	0	146	0	0.00
14/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	44	0	44	0	12,050.00
14/02/2022	R209 On 04-August-22			Bond Future	10.31	72.8481	10.3146	72.8481	1,550.00
14/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	3256	3	3256	3	0.00
14/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	3188	3	3188	3	0.00
14/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	3221	3	3221	3	0.00
14/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1735	2	1735	2	0.00
14/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	1757	2	1757	2	0.00
14/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1715	2	1715	2	0.00
14/02/2022	R209 On 03-November-22			Bond Future	10.44	70.8021	10.4421	70.8021	400.00
14/02/2022	R209 On 03-November-22	11.50	Call	Bond Future	6619	7	6619	7	0.00
14/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	4733	5	4733	5	0.00

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14/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	4770	5	4770	5	0.00
14/02/2022	R209 On 03-November-22	10.50	Call	Bond Future	3036	3	3036	3	0.00
14/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	4807	5	4807	5	0.00
14/02/2022	R209 On 03-November-22	9.50	Call	Bond Future	784	1	784	1	1,000.00
14/02/2022	R209 On 03-November-22	9.50	Put	Bond Future	6321	6	6321	6	0.00
14/02/2022	R209 On 03-November-22	10.50	Put	Bond Future	2715	3	2715	3	1,000.00
14/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1634	2	1634	2	0.00
14/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1649	2	1649	2	0.00
14/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1665	2	1665	2	0.00
14/02/2022	R209 On 03-November-22	11.50	Put	Bond Future	1053	1	1053	1	1,000.00
14/02/2022	R209 On 02-February-23			Bond Future	10.58	71.8456	10.5841	71.8456	0.00
14/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	3905	4	3905	4	0.00
14/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	3844	4	3844	4	0.00
14/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	3874	4	3874	4	0.00
14/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	2740	3	2740	3	0.00
14/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	2786	3	2786	3	0.00
14/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	2763	3	2763	3	0.00
14/02/2022	R210 On 05-May-22			Bond Future	215.62	215.4735	215.6204	215.4735	1,039.00
14/02/2022	R210 On 04-August-22			Bond Future	218.51	218.3590	218.5073	218.3590	266.00
14/02/2022	R210 On 03-November-22			Bond Future	218.92	218.7733	218.9221	218.7733	0.00
14/02/2022	R210 On 02-February-23			Bond Future	222.19	222.0437	222.1942	222.0437	0.00
14/02/2022	R213 On 05-May-22			Bond Future	9.63	86.0373	9.6268	86.0373	24,243.00
14/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	5392	5	5392	5	0.00
14/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	5348	5	5348	5	0.00
14/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	5304	5	5304	5	0.00
14/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	225	0	225	0	0.00
14/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	230	0	230	0	0.00
14/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	235	0	235	0	0.00
14/02/2022	R213 On 04-August-22			Bond Future	9.81	87.1333	9.8118	87.1333	0.00
14/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2398	2	2398	2	0.00
14/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2342	2	2342	2	0.00
14/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2370	2	2370	2	0.00
14/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	1950	2	1950	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	1995	2	1995	2	0.00
14/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	1972	2	1972	2	0.00
14/02/2022	R213 On 03-November-22			Bond Future	9.96	84.9274	9.9588	84.9274	0.00
14/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	3878	4	3878	4	0.00
14/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2660	3	2660	3	0.00
14/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	3237	3	3237	3	0.00
14/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2307	2	2307	2	0.00
14/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	921	1	921	1	200.00
14/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	3783	4	3783	4	0.00
14/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	3815	4	3815	4	0.00
14/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	3847	4	3847	4	0.00
14/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	1010	1	1010	1	476.00
14/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	4938	5	4938	5	0.00
14/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1742	2	1742	2	0.00
14/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1758	2	1758	2	0.00
14/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	1774	2	1774	2	200.00
14/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	5165	5	5165	5	0.00
14/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	2899	3	2899	3	476.00
14/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	2100	2	2100	2	476.00
14/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2555	3	2555	3	200.00
14/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1726	2	1726	2	0.00
14/02/2022	R213 On 02-February-23			Bond Future	10.13	86.2125	10.1269	86.2125	0.00
14/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	3232	3	3232	3	0.00
14/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	1082	1	1082	1	476.00
14/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	3206	3	3206	3	0.00
14/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	3258	3	3258	3	0.00
14/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	3581	4	3581	4	0.00
14/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	2707	3	2707	3	0.00
14/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2515	2	2515	2	476.00
14/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	2785	3	2785	3	0.00
14/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	2807	3	2807	3	0.00
14/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	5908	6	5908	6	0.00
14/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	3273	3	3273	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
14/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	2764	3	2764	3	0.00
14/02/2022	R214 On 05-May-22			Bond Future	10.48	68.8767	10.4843	68.8767	16,551.00
14/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	7098	7	7098	7	0.00
14/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	7145	7	7145	7	0.00
14/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	7193	7	7193	7	0.00
14/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	176	0	176	0	0.00
14/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	173	0	173	0	0.00
14/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	169	0	169	0	0.00
14/02/2022	R214 On 04-August-22			Bond Future	10.64	69.7519	10.6361	69.7519	1,337.00
14/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	3618	4	3618	4	0.00
14/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	3654	4	3654	4	0.00
14/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	3690	4	3690	4	0.00
14/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1669	2	1669	2	0.00
14/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1649	2	1649	2	0.00
14/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1690	2	1690	2	0.00
14/02/2022	R214 On 03-November-22			Bond Future	10.76	67.5348	10.7583	67.5348	0.00
14/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	5077	5	5077	5	0.00
14/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	5039	5	5039	5	0.00
14/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	5001	5	5001	5	0.00
14/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1723	2	1723	2	0.00
14/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1739	2	1739	2	0.00
14/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1755	2	1755	2	0.00
14/02/2022	R214 On 02-February-23			Bond Future	10.89	68.5591	10.8938	68.5591	0.00
14/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	4042	4	4042	4	0.00
14/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	3980	4	3980	4	0.00
14/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	4011	4	4011	4	0.00
14/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	2964	3	2964	3	0.00
14/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	2989	3	2989	3	0.00
14/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	2940	3	2940	3	0.00
14/02/2022	R248 On 05-May-22			Bond Future	10.47	86.4647	10.4669	86.4647	191,620.00
14/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	9520	10	9520	10	0.00
14/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	9402	9	9402	9	0.00
14/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	9461	10	9461	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	179	0	179	0	0.00
14/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	172	0	172	0	0.00
14/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	175	0	175	0	0.00
14/02/2022	R248 On 04-August-22			Bond Future	10.62	87.5634	10.6162	87.5634	6,019.00
14/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	4789	5	4789	5	0.00
14/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	559	1	559	1	2,400.00
14/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	2340	2	2340	2	2,400.00
14/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	4743	5	4743	5	0.00
14/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	4696	5	4696	5	0.00
14/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	2037	2	2037	2	0.00
14/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	2012	2	2012	2	0.00
14/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	3992	4	3992	4	0.00
14/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	7965	8	7965	8	0.00
14/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	1988	2	1988	2	0.00
14/02/2022	R248 On 03-November-22			Bond Future	10.74	84.4820	10.7361	84.4820	0.00
14/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	6248	6	6248	6	0.00
14/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	6200	6	6200	6	0.00
14/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	6295	6	6295	6	0.00
14/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2217	2	2217	2	0.00
14/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2197	2	2197	2	0.00
14/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	2177	2	2177	2	0.00
14/02/2022	R248 On 02-February-23			Bond Future	10.87	85.7635	10.8690	85.7635	0.00
14/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	5087	5	5087	5	0.00
14/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	5048	5	5048	5	0.00
14/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	5127	5	5127	5	0.00
14/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	3629	4	3629	4	0.00
14/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	3690	4	3690	4	0.00
14/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	3660	4	3660	4	0.00