



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	2025 On 03-February-22			Bond Future	155.20	155.1097	155.2037	155.1097	2,140.00
27/01/2022	2025 On 05-May-22			Bond Future	157.16	157.0654	157.1589	157.0654	5,021.00
27/01/2022	2025 On 04-August-22			Bond Future	157.66	157.5617	157.6561	157.5617	161.00
27/01/2022	2025 On 03-November-22			Bond Future	159.72	159.6220	159.7176	159.6220	0.00
27/01/2022	2029 On 03-February-22			Bond Future	113.77	113.7664	113.7723	113.7664	2,244.00
27/01/2022	2029 On 05-May-22			Bond Future	114.00	113.9949	113.9997	113.9949	2,391.00
27/01/2022	2029 On 04-August-22			Bond Future	115.53	115.5282	115.5327	115.5282	1,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2022	2029 On 03-November-22			Bond Future	115.82	115.8118	115.8166	115.8118	0.00
27/01/2022	2030 On 03-February-22			Bond Future	9.34	92.7085	9.3410	92.7085	47,716.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2894	3	2894	3	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	7535	7	7535	7	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1435	1	1435	1	1,000.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2296	2	2296	2	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	773	1	773	1	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	737	1	737	1	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	101.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2	0	2	0	1,000.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2395	2	2395	2	950.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	809	1	809	1	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	635	1	635	1	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	65	0	65	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	482	0	482	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	167	0	167	0	950.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	914	1	914	1	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	435	0	435	0	101.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1346	1	1346	1	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	324	0	324	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	237	0	237	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	15	0	15	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	6	0	6	0	8,000.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2637	3	2637	3	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	5191	5	5191	5	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2909	3	2909	3	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	269	0	269	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	253	0	253	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	19	0	19	0	101.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	82	0	82	0	0.00
27/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,000.00
27/01/2022	2030 On 05-May-22			Bond Future	9.54	93.8544	9.5374	93.8544	58,723.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	7401	7	7401	7	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3845	4	3845	4	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3884	4	3884	4	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1217	1	1217	1	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1980	2	1980	2	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	368	0	368	0	200.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	453	0	453	0	1,800.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	13	0	13	0	200.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1838	2	1838	2	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3923	4	3923	4	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	825	1	825	1	7,500.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2951	3	2951	3	0.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	50	0	50	0	1,800.00
27/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	134	0	134	0	1,073.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	7534	8	7534	8	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1409	1	1409	1	5,000.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4171	4	4171	4	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	3828	4	3828	4	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2826	3	2826	3	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	577	1	577	1	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1520	2	1520	2	5,000.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	9838	10	9838	10	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	5783	6	5783	6	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2178	2	2178	2	1,073.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	586	1	586	1	200.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	596	1	596	1	0.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	138	0	138	0	1,800.00
27/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	880	1	880	1	1,073.00
27/01/2022	2030 On 04-August-22			Bond Future	9.74	91.0881	9.7398	91.0881	24,189.00
27/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	851	1	851	1	800.00
27/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1750	2	1750	2	0.00
27/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	217	0	217	0	800.00
27/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1773	2	1773	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
27/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1795	2	1795	2	0.00
27/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	6299	6	6299	6	0.00
27/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	590	1	590	1	800.00
27/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2684	3	2684	3	0.00
27/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2712	3	2712	3	0.00
27/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	7658	8	7658	8	0.00
27/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2739	3	2739	3	0.00
27/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	4323	4	4323	4	0.00
27/01/2022	2030 On 03-November-22			Bond Future	9.94	92.2580	9.9435	92.2580	0.00
27/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3020	3	3020	3	0.00
27/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2994	3	2994	3	0.00
27/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3047	3	3047	3	0.00
27/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2307	2	2307	2	0.00
27/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2348	2	2348	2	0.00
27/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2328	2	2328	2	0.00
27/01/2022	2032 On 03-February-22			Bond Future	9.78	93.2010	9.7804	93.2010	48,329.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	198.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	97.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	92	0	92	0	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6321	6	6321	6	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6589	7	6589	7	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3801	4	3801	4	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3856	4	3856	4	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2139	2	2139	2	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3299	3	3299	3	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	950	1	950	1	900.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1611	2	1611	2	100.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	151	0	151	0	210.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	232	0	232	0	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4301	4	4301	4	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4963	5	4963	5	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3745	4	3745	4	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5018	5	5018	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
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3689	4	3689	4	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	604	1	604	1	0.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	102	0	102	0	400.00
27/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	7545	8	7545	8	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	210.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5360	5	5360	5	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1300	1	1300	1	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	429	0	429	0	198.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	245	0	245	0	900.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	97.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	198.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6	0	6	0	400.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	210.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1108	1	1108	1	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	890	1	890	1	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	90	0	90	0	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	41	0	41	0	97.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	400.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	900.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1350	1	1350	1	0.00
27/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	3904	4	3904	4	0.00
27/01/2022	2032 On 05-May-22			Bond Future	9.97	90.2051	9.9658	90.2051	131,223.00
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6231	6	6231	6	0.00
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6137	6	6137	6	0.00
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	873	1	873	1	780.00
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2546	3	2546	3	780.00
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2951	3	2951	3	993.00
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6890	7	6890	7	0.00
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5950	6	5950	6	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
27/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6184	6	6184	6	0.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	331	0	331	0	0.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1111	1	1111	1	0.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	360	0	360	0	993.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	337	0	337	0	0.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	254	0	254	0	780.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1325	1	1325	1	0.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	3130	3	3130	3	0.00
27/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	325	0	325	0	0.00
27/01/2022	2032 On 04-August-22			Bond Future	10.15	91.3970	10.1507	91.3970	0.00
27/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	8114	8	8114	8	0.00
27/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2603	3	2603	3	0.00
27/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2633	3	2633	3	0.00
27/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	9401	9	9401	9	0.00
27/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2664	3	2664	3	0.00
27/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1357	1	1357	1	800.00
27/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	320	0	320	0	800.00
27/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	7256	7	7256	7	0.00
27/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3807	4	3807	4	0.00
27/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2328	2	2328	2	0.00
27/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2303	2	2303	2	0.00
27/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	355	0	355	0	0.00
27/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	486	0	486	0	800.00
27/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2278	2	2278	2	0.00
27/01/2022	2032 On 03-November-22			Bond Future	10.35	88.4230	10.3453	88.4230	0.00
27/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3929	4	3929	4	0.00
27/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	785	1	785	1	180.00
27/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3603	4	3603	4	0.00
27/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	2458	2	2458	2	0.00
27/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	3471	3	3471	3	180.00
27/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2449	2	2449	2	180.00
27/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	6645	7	6645	7	0.00
27/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2244	2	2244	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
27/01/2022	2033 On 03-February-22			Bond Future	111.00	111.0084	111.0044	111.0084	2,777.00
27/01/2022	2033 On 05-May-22			Bond Future	111.12	111.1244	111.1191	111.1244	2,121.00
27/01/2022	2033 On 04-August-22			Bond Future	112.61	112.6191	112.6133	112.6191	4,967.00
27/01/2022	2033 On 03-November-22			Bond Future	112.78	112.7834	112.7779	112.7834	0.00
27/01/2022	2037 On 03-February-22			Bond Future	10.41	85.8408	10.4141	85.8408	59,923.00
27/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6660	7	6660	7	0.00
27/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6541	7	6541	7	0.00
27/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6600	7	6600	7	0.00
27/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2037 On 05-May-22			Bond Future	10.59	86.9017	10.5899	86.9017	80,471.00
27/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7925	8	7925	8	0.00
27/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7822	8	7822	8	0.00
27/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7874	8	7874	8	0.00
27/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	314	0	314	0	0.00
27/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	325	0	325	0	0.00
27/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	319	0	319	0	0.00
27/01/2022	2037 On 04-August-22			Bond Future	10.77	83.7932	10.7692	83.7932	43,603.00
27/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3349	3	3349	3	0.00
27/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	4514	5	4514	5	1,050.00
27/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	1071	1	1071	1	50.00
27/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	5416	5	5416	5	0.00
27/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	7854	8	7854	8	0.00
27/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3278	3	3278	3	0.00
27/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3313	3	3313	3	0.00
27/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2515	3	2515	3	0.00
27/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	819	1	819	1	1,050.00
27/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2461	2	2461	2	0.00
27/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1425	1	1425	1	50.00
27/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	5490	5	5490	5	0.00
27/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2488	2	2488	2	50.00
27/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1779	2	1779	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
27/01/2022	2037 On 03-November-22			Bond Future	10.94	84.8695	10.9450	84.8695	0.00
27/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4625	5	4625	5	0.00
27/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4701	5	4701	5	0.00
27/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4663	5	4663	5	0.00
27/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2444	2	2444	2	0.00
27/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2465	2	2465	2	0.00
27/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2422	2	2422	2	0.00
27/01/2022	2038 On 03-February-22			Bond Future	125.29	125.1160	125.2853	125.1160	3,705.00
27/01/2022	2038 On 05-May-22			Bond Future	126.86	126.6935	126.8635	126.6935	3,044.00
27/01/2022	2038 On 04-August-22			Bond Future	126.75	126.5793	126.7515	126.5793	2,669.00
27/01/2022	2038 On 03-November-22			Bond Future	128.41	128.2346	128.4089	128.2346	0.00
27/01/2022	2040 On 03-February-22			Bond Future	10.49	88.2465	10.4936	88.2465	25,212.00
27/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	1094	1	1094	1	2,000.00
27/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7303	7	7303	7	0.00
27/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7366	7	7366	7	0.00
27/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7429	7	7429	7	0.00
27/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	327	0	327	0	0.00
27/01/2022	2040 On 05-May-22			Bond Future	10.66	89.3371	10.6624	89.3371	51,881.00
27/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8435	8	8435	8	0.00
27/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8490	9	8490	9	0.00
27/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	283	0	283	0	1,200.00
27/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8545	9	8545	9	0.00
27/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	14609	15	14609	15	0.00
27/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1947	2	1947	2	1,200.00
27/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	2605	3	2605	3	0.00
27/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	41	0	41	0	1,200.00
27/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	315	0	315	0	0.00
27/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	310	0	310	0	0.00
27/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	6581	7	6581	7	0.00
27/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	320	0	320	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
27/01/2022	2040 On 04-August-22			Bond Future	10.83	86.0104	10.8344	86.0104	36,813.00
27/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	9615	10	9615	10	0.00
27/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3844	4	3844	4	0.00
27/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3885	4	3885	4	0.00
27/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	423	0	423	0	460.00
27/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2635	3	2635	3	460.00
27/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3926	4	3926	4	0.00
27/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	717	1	717	1	460.00
27/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2459	2	2459	2	0.00
27/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	8838	9	8838	9	0.00
27/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3570	4	3570	4	0.00
27/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2485	2	2485	2	0.00
27/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2512	3	2512	3	0.00
27/01/2022	2040 On 03-November-22			Bond Future	11.00	87.1152	11.0025	87.1152	0.00
27/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	5222	5	5222	5	0.00
27/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	5139	5	5139	5	0.00
27/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	5181	5	5181	5	0.00
27/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2547	3	2547	3	0.00
27/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2592	3	2592	3	0.00
27/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2569	3	2569	3	0.00
27/01/2022	2044 On 03-February-22			Bond Future	10.55	85.0215	10.5529	85.0215	25,636.00
27/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7270	7	7270	7	0.00
27/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7142	7	7142	7	0.00
27/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7206	7	7206	7	0.00
27/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	2044 On 05-May-22			Bond Future	10.71	86.0723	10.7136	86.0723	45,708.00
27/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8424	9	8424	9	0.00
27/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8313	8	8313	8	0.00
27/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8368	8	8368	8	0.00
27/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	351	0	351	0	0.00
27/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	356	0	356	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
27/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	345	0	345	0	0.00
27/01/2022	2044 On 04-August-22			Bond Future	10.88	82.8277	10.8771	82.8277	17,043.00
27/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3948	4	3948	4	0.00
27/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3867	4	3867	4	0.00
27/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3908	4	3908	4	0.00
27/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2430	2	2430	2	0.00
27/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2458	2	2458	2	0.00
27/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2402	2	2402	2	0.00
27/01/2022	2044 On 03-November-22			Bond Future	11.04	83.8916	11.0364	83.8916	0.00
27/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	5084	5	5084	5	0.00
27/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	5126	5	5126	5	0.00
27/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	5168	5	5168	5	0.00
27/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2663	3	2663	3	0.00
27/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2687	3	2687	3	0.00
27/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2711	3	2711	3	0.00
27/01/2022	2046 On 03-February-22			Bond Future	115.54	115.5333	115.5406	115.5333	9,876.00
27/01/2022	2046 On 05-May-22			Bond Future	115.10	115.0951	115.1011	115.0951	14,004.00
27/01/2022	2046 On 04-August-22			Bond Future	116.65	116.6433	116.6492	116.6433	609.00
27/01/2022	2046 On 03-November-22			Bond Future	116.25	116.2406	116.2469	116.2406	0.00
27/01/2022	2050 On 03-February-22			Bond Future	117.30	116.8521	117.2985	116.8521	5,079.00
27/01/2022	2050 On 05-May-22			Bond Future	118.78	118.3254	118.7762	118.3254	8,547.00
27/01/2022	2050 On 04-August-22			Bond Future	118.35	117.8965	118.3532	117.8965	1,194.00
27/01/2022	2050 On 03-November-22			Bond Future	119.90	119.4380	119.9007	119.4380	0.00
27/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	AL37 On 03-February-22			Index Future	816.00	816.5440	815.9980	816.5440	0.00
27/01/2022	AL37 On 05-May-22			Index Future	826.07	826.6360	826.0740	826.6360	0.00
27/01/2022	AL37 On 04-August-22			Index Future	836.87	837.4370	836.8650	837.4370	0.00
27/01/2022	AL37 On 03-November-22			Index Future	847.73	848.3070	847.7280	848.3070	0.00
27/01/2022	AL7T On 03-February-22			Index Future	936.07	935.5810	936.0740	935.5810	0.00
27/01/2022	AL7T On 05-May-22			Index Future	947.63	947.1440	947.6330	947.1440	0.00
27/01/2022	AL7T On 04-August-22			Index Future	960.01	959.5190	960.0120	959.5190	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
27/01/2022	AL7T On 03-November-22			Index Future	972.47	971.9740	972.4720	971.9740	0.00
27/01/2022	ALBI On 03-February-22			Index Future	833.38	833.7400	833.3830	833.7400	99.00
27/01/2022	ALBI On 05-May-22			Index Future	843.67	844.0450	843.6740	844.0450	118.00
27/01/2022	ALBI On 04-August-22			Index Future	854.70	855.0730	854.6950	855.0730	90.00
27/01/2022	ALBI On 03-November-22			Index Future	865.79	866.1720	865.7880	866.1720	0.00
27/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	CS23 On 25-January-23			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
27/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2022	ES33 On 03-February-22			Bond Future	11.17	79.4907	11.1682	79.4907	0.00
27/01/2022	ES33 On 05-May-22			Bond Future	11.39	76.7140	11.3867	76.7140	87.00
27/01/2022	ES33 On 04-August-22			Bond Future	11.61	77.7463	11.6070	77.7463	263.00
27/01/2022	ES33 On 03-November-22			Bond Future	11.84	74.9836	11.8386	74.9836	0.00
27/01/2022	ES42 On 03-February-22			Bond Future	11.58	78.6853	11.5763	78.6853	0.00
27/01/2022	ES42 On 05-May-22			Bond Future	11.78	75.4186	11.7788	75.4186	1,190.00
27/01/2022	ES42 On 04-August-22			Bond Future	11.98	76.4341	11.9779	76.4341	3,579.00
27/01/2022	ES42 On 03-November-22			Bond Future	12.19	73.1750	12.1868	73.1750	0.00
27/01/2022	GOVI On 03-February-22			GOVI	822.28	822.6170	822.2800	822.6170	45.00
27/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	295400	30	295400	30	0.00
27/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	295300	30	295300	30	0.00
27/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	295200	30	295200	30	0.00
27/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 05-May-22			GOVI	832.43	832.7840	832.4340	832.7840	941.00
27/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	442040	45	442040	45	0.00
27/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	441940	45	441940	45	0.00
27/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	441840	45	441840	45	0.00
27/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 04-August-22			GOVI	843.31	843.6660	843.3080	843.6660	0.00
27/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	240480	24	240480	24	0.00
27/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	240380	24	240380	24	0.00
27/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	240280	24	240280	24	0.00
27/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 03-November-22			GOVI	854.25	854.6160	854.2540	854.6160	0.00
27/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	338240	34	338240	34	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
27/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	338440	34	338440	34	0.00
27/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	338340	34	338340	34	0.00
27/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
27/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2022	IGOV On 03-February-22			Index Future	305.71	305.4300	305.7100	305.4300	0.00
27/01/2022	IGOV On 05-May-22			Index Future	309.56	309.2810	309.5610	309.2810	498.00
27/01/2022	IGOV On 04-August-22			Index Future	313.68	313.3970	313.6800	313.3970	0.00
27/01/2022	IGOV On 03-November-22			Index Future	317.83	317.5390	317.8260	317.5390	0.00
27/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
27/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
27/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.13	95.8250	4.1250	95.8250	0.00
27/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.7650	4.1850	95.7650	0.00
27/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.47	95.4100	4.4700	95.4100	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
27/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.3600	4.5300	95.3600	0.00
27/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.82	95.0150	4.8150	95.0150	72.00
27/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.88	94.9500	4.8800	94.9500	0.00
27/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.5400	5.2300	94.5400	0.00
27/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.83	94.0250	5.8250	94.0250	68.00
27/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.24	93.6800	6.2400	93.6800	0.00
27/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.43	93.4450	6.4250	93.4450	0.00
27/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.65	93.2650	6.6450	93.2650	75.00
27/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.83	93.1300	6.8300	93.1300	0.00
27/01/2022	R023 On 03-February-22			Bond Future	5.37	105.8758	5.3652	105.8758	12,868.00
27/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	3	0	3	0	0.00
27/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	3	0	3	0	0.00
27/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	3	0	3	0	0.00
27/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	298	0	298	0	0.00
27/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	308	0	308	0	0.00
27/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	318	0	318	0	0.00
27/01/2022	R023 On 05-May-22			Bond Future	5.50	103.2596	5.4952	103.2596	13,369.00
27/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	668	1	668	1	0.00
27/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	675	1	675	1	0.00
27/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	682	1	682	1	0.00
27/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	40	0	40	0	0.00
27/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	41	0	41	0	0.00
27/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	42	0	42	0	0.00
27/01/2022	R023 On 04-August-22			Bond Future	5.62	104.5992	5.6228	104.5992	2,360.00
27/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	338	0	338	0	0.00
27/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	342	0	342	0	0.00
27/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	346	0	346	0	0.00
27/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	112	0	112	0	0.00
27/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	114	0	114	0	0.00
27/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	115	0	115	0	0.00
27/01/2022	R023 On 03-November-22			Bond Future	5.83	102.0707	5.8296	102.0707	0.00
27/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	231	0	231	0	0.00
27/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	226	0	226	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
27/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	229	0	229	0	0.00
27/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	96	0	96	0	0.00
27/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	97	0	97	0	0.00
27/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	95	0	95	0	0.00
27/01/2022	R035 On 03-February-22			Bond Future	10.24	94.2789	10.2398	94.2789	12,643.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	683.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	205	0	205	0	280.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6820	7	6820	7	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6285	6	6285	6	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	9980	10	9980	10	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5141	5	5141	5	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	570	1	570	1	500.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	30	0	30	0	200.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	9136	9	9136	9	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6523	7	6523	7	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	7173	7	7173	7	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6166	6	6166	6	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6226	6	6226	6	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5020	5	5020	5	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5505	6	5505	6	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1019	1	1019	1	1,600.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2446	3	2446	3	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2688	3	2688	3	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	973	1	973	1	0.00
27/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	642	1	642	1	200.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	508	1	508	1	0.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	313	0	313	0	500.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	569	1	569	1	0.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	44	0	44	0	200.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	294	0	294	0	0.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	1,600.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	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
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	683.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	200.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	500.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	280.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2182	2	2182	2	0.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	200.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	31	0	31	0	683.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,800.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	280.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1137	1	1137	1	0.00
27/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3676	4	3676	4	0.00
27/01/2022	R035 On 05-May-22			Bond Future	10.42	90.9432	10.4210	90.9432	66,177.00
27/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7735	8	7735	8	0.00
27/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3643	4	3643	4	0.00
27/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	12846	13	12846	13	0.00
27/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7631	8	7631	8	0.00
27/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7683	8	7683	8	0.00
27/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3214	3	3214	3	1,200.00
27/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1317	1	1317	1	0.00
27/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	300	0	300	0	0.00
27/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	305	0	305	0	0.00
27/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	49	0	49	0	1,200.00
27/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1125	1	1125	1	1,200.00
27/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	295	0	295	0	0.00
27/01/2022	R035 On 04-August-22			Bond Future	10.61	92.1045	10.6072	92.1045	48,495.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	4745	5	4745	5	0.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	9620	10	9620	10	0.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3234	3	3234	3	0.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2534	3	2534	3	400.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3164	3	3164	3	0.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3199	3	3199	3	0.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	826	1	826	1	100.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	449	0	449	0	400.00
27/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2890	3	2890	3	0.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2685	3	2685	3	100.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	7583	8	7583	8	0.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	5826	6	5826	6	0.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3020	3	3020	3	0.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2434	2	2434	2	0.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2461	2	2461	2	0.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	1553	2	1553	2	100.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2407	2	2407	2	0.00
27/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	501	0	501	0	400.00
27/01/2022	R035 On 03-November-22			Bond Future	10.79	88.8282	10.7919	88.8282	0.00
27/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4563	5	4563	5	0.00
27/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4526	5	4526	5	0.00
27/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4601	5	4601	5	0.00
27/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2454	2	2454	2	0.00
27/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2497	2	2497	2	0.00
27/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2476	2	2476	2	0.00
27/01/2022	R186 On 03-February-22			Bond Future	7.75	112.4600	7.7459	112.4600	19,472.00
27/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	0.00
27/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	2	0	2	0	0.00
27/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	2	0	2	0	0.00
27/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1923	2	1923	2	0.00
27/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1966	2	1966	2	0.00
27/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2009	2	2009	2	0.00
27/01/2022	R186 On 05-May-22			Bond Future	7.94	113.8500	7.9355	113.8500	62,528.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3131	3	3131	3	0.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4142	4	4142	4	0.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2127	2	2127	2	0.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2240	2	2240	2	454.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1097	1	1097	1	435.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	52	0	52	0	3,600.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2099	2	2099	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
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4988	5	4988	5	0.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2155	2	2155	2	0.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1676	2	1676	2	454.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	277	0	277	0	435.00
27/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	472	0	472	0	3,600.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2328	2	2328	2	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2960	3	2960	3	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	856	1	856	1	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	618	1	618	1	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	111	0	111	0	454.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	641	1	641	1	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	5050	5	5050	5	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1321	1	1321	1	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	585	1	585	1	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	630	1	630	1	0.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	184	0	184	0	454.00
27/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	336	0	336	0	4,035.00
27/01/2022	R186 On 04-August-22			Bond Future	8.13	110.0666	8.1270	110.0666	0.00
27/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1651	2	1651	2	0.00
27/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1631	2	1631	2	0.00
27/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	187	0	187	0	3,600.00
27/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1671	2	1671	2	0.00
27/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1305	1	1305	1	3,600.00
27/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	6290	6	6290	6	0.00
27/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	221	0	221	0	3,600.00
27/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1584	2	1584	2	0.00
27/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	4744	5	4744	5	0.00
27/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1943	2	1943	2	0.00
27/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1619	2	1619	2	0.00
27/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1602	2	1602	2	0.00
27/01/2022	R186 On 03-November-22			Bond Future	8.34	111.4802	8.3390	111.4802	0.00
27/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2407	2	2407	2	0.00
27/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2364	2	2364	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
27/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2385	2	2385	2	0.00
27/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1668	2	1668	2	0.00
27/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1683	2	1683	2	0.00
27/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1655	2	1655	2	0.00
27/01/2022	R197 On 03-February-22			Bond Future	321.38	321.6605	321.3787	321.6605	988.00
27/01/2022	R197 On 05-May-22			Bond Future	325.43	325.7160	325.4272	325.7160	732.00
27/01/2022	R197 On 04-August-22			Bond Future	321.40	321.6959	321.4027	321.6959	0.00
27/01/2022	R197 On 03-November-22			Bond Future	325.61	325.9025	325.6054	325.9025	0.00
27/01/2022	R202 On 03-February-22			Bond Future	242.44	241.7321	242.4385	241.7321	6,620.00
27/01/2022	R202 On 05-May-22			Bond Future	245.49	244.7798	245.4926	244.7798	6,351.00
27/01/2022	R202 On 04-August-22			Bond Future	244.33	243.6098	244.3316	243.6098	91.00
27/01/2022	R202 On 03-November-22			Bond Future	247.53	246.7952	247.5265	246.7952	0.00
27/01/2022	R209 On 03-February-22			Bond Future	10.21	72.9347	10.2133	72.9347	5,461.00
27/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4578	5	4578	5	0.00
27/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4473	4	4473	4	0.00
27/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4525	5	4525	5	0.00
27/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R209 On 05-May-22			Bond Future	10.37	70.6939	10.3734	70.6939	18,725.00
27/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	8550	9	8550	9	0.00
27/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	6064	6	6064	6	0.00
27/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5974	6	5974	6	0.00
27/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	6019	6	6019	6	0.00
27/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	449	0	449	0	8,525.00
27/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	1459	1	1459	1	0.00
27/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	3080	3	3080	3	0.00
27/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	989	1	989	1	3,050.00
27/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	2164	2	2164	2	9,000.00
27/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	4114	4	4114	4	0.00
27/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	319	0	319	0	0.00
27/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	325	0	325	0	0.00
27/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	314	0	314	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
27/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	120	0	120	0	12,050.00
27/01/2022	R209 On 04-August-22			Bond Future	10.53	71.6279	10.5318	71.6279	1,550.00
27/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2634	3	2634	3	0.00
27/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2574	3	2574	3	0.00
27/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2604	3	2604	3	0.00
27/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2337	2	2337	2	0.00
27/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2363	2	2363	2	0.00
27/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2312	2	2312	2	0.00
27/01/2022	R209 On 03-November-22			Bond Future	10.70	69.4055	10.6960	69.4055	0.00
27/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3857	4	3857	4	0.00
27/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3890	4	3890	4	0.00
27/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3923	4	3923	4	0.00
27/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2145	2	2145	2	0.00
27/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2164	2	2164	2	0.00
27/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2184	2	2184	2	0.00
27/01/2022	R210 On 03-February-22			Bond Future	213.56	213.7868	213.5562	213.7868	1,126.00
27/01/2022	R210 On 05-May-22			Bond Future	213.37	213.6099	213.3739	213.6099	1,038.00
27/01/2022	R210 On 04-August-22			Bond Future	216.24	216.4833	216.2435	216.4833	266.00
27/01/2022	R210 On 03-November-22			Bond Future	216.15	216.3912	216.1489	216.3912	0.00
27/01/2022	R213 On 03-February-22			Bond Future	9.60	87.5153	9.6001	87.5153	19,450.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	3	0	3	0	220.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	3387	3	3387	3	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5136	5	5136	5	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2881	3	2881	3	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2982	3	2982	3	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1925	2	1925	2	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	9	0	9	0	430.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	384	0	384	0	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	999	1	999	1	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1975	2	1975	2	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	102.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5480	5	5480	5	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2124	2	2124	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
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2024	2	2024	2	0.00
27/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	200.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5399	5	5399	5	0.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	24	0	24	0	0.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2074	2	2074	2	0.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	492	1	492	1	200.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	20	0	20	0	430.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	220.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	4422	5	4422	5	0.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	430.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	26	0	26	0	0.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	150	0	150	0	102.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	29	0	29	0	0.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	4	0	4	0	220.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5	0	5	0	200.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	102.00
27/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2455	3	2455	3	0.00
27/01/2022	R213 On 05-May-22			Bond Future	9.79	85.0450	9.7854	85.0450	11,123.00
27/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4730	5	4730	5	0.00
27/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4772	5	4772	5	0.00
27/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4689	5	4689	5	0.00
27/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	434	0	434	0	0.00
27/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	441	0	441	0	0.00
27/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	449	0	449	0	0.00
27/01/2022	R213 On 04-August-22			Bond Future	9.98	86.1329	9.9765	86.1329	0.00
27/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	2060	2	2060	2	0.00
27/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	2010	2	2010	2	0.00
27/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	2035	2	2035	2	0.00
27/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2446	3	2446	3	0.00
27/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2498	3	2498	3	0.00
27/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2472	3	2472	3	0.00
27/01/2022	R213 On 03-November-22			Bond Future	10.17	83.7238	10.1690	83.7238	0.00
27/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3301	3	3301	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
27/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2218	2	2218	2	0.00
27/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	738	1	738	1	200.00
27/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3273	3	3273	3	0.00
27/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3245	3	3245	3	0.00
27/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3217	3	3217	3	0.00
27/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2243	2	2243	2	200.00
27/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2223	2	2223	2	0.00
27/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2203	2	2203	2	0.00
27/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	6016	6	6016	6	0.00
27/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	3148	3	3148	3	200.00
27/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2183	2	2183	2	0.00
27/01/2022	R214 On 03-February-22			Bond Future	10.50	70.2710	10.5027	70.2710	11,864.00
27/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	5041	5	5041	5	0.00
27/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	5094	5	5094	5	0.00
27/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	5148	5	5148	5	0.00
27/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R214 On 05-May-22			Bond Future	10.66	67.8425	10.6572	67.8425	16,513.00
27/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6233	6	6233	6	0.00
27/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6278	6	6278	6	0.00
27/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6324	6	6324	6	0.00
27/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	343	0	343	0	0.00
27/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	338	0	338	0	0.00
27/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	333	0	333	0	0.00
27/01/2022	R214 On 04-August-22			Bond Future	10.81	68.7083	10.8146	68.7083	1,337.00
27/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	3055	3	3055	3	0.00
27/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	3087	3	3087	3	0.00
27/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	3120	3	3120	3	0.00
27/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2144	2	2144	2	0.00
27/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2121	2	2121	2	0.00
27/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2168	2	2168	2	0.00
27/01/2022	R214 On 03-November-22			Bond Future	10.97	66.3255	10.9692	66.3255	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
27/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4244	4	4244	4	0.00
27/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4278	4	4278	4	0.00
27/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4210	4	4210	4	0.00
27/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2131	2	2131	2	0.00
27/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2150	2	2150	2	0.00
27/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2170	2	2170	2	0.00
27/01/2022	R248 On 03-February-22			Bond Future	10.50	88.5317	10.4975	88.5317	125,580.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	41	0	41	0	900.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	7061	7	7061	7	0.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1703	2	1703	2	0.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	129	0	129	0	1,300.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	3726	4	3726	4	1,400.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2	0	2	0	0.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6929	7	6929	7	0.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6995	7	6995	7	0.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	3031	3	3031	3	900.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	323	0	323	0	100.00
27/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	654	1	654	1	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	635	1	635	1	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	37	0	37	0	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	3975	4	3975	4	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2379	2	2379	2	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	5662	6	5662	6	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	16	0	16	0	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1669	2	1669	2	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1078	1	1078	1	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	173	0	173	0	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
27/01/2022	R248 On 05-May-22			Bond Future	10.65	85.1891	10.6501	85.1891	123,727.00
27/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8329	8	8329	8	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
27/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8215	8	8215	8	0.00
27/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8272	8	8272	8	0.00
27/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	384	0	384	0	0.00
27/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	372	0	372	0	0.00
27/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	378	0	378	0	0.00
27/01/2022	R248 On 04-August-22			Bond Future	10.81	86.2763	10.8058	86.2763	6,016.00
27/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3982	4	3982	4	0.00
27/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3899	4	3899	4	0.00
27/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3940	4	3940	4	0.00
27/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2615	3	2615	3	0.00
27/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2644	3	2644	3	0.00
27/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2585	3	2585	3	0.00
27/01/2022	R248 On 03-November-22			Bond Future	10.96	82.9874	10.9587	82.9874	0.00
27/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5133	5	5133	5	0.00
27/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5176	5	5176	5	0.00
27/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5219	5	5219	5	0.00
27/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2763	3	2763	3	0.00
27/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2738	3	2738	3	0.00
27/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2714	3	2714	3	0.00