



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/01/2022 TO: 25/01/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	2025 On 03-February-22			Bond Future	155.01	155.0481	155.0070	155.0481	2,140.00
25/01/2022	2025 On 05-May-22			Bond Future	156.97	157.0023	156.9665	157.0023	4,985.00
25/01/2022	2025 On 04-August-22			Bond Future	157.46	157.4739	157.4629	157.4739	161.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	2025 On 03-November-22			Bond Future	159.52	159.5401	159.5220	159.5401	0.00
25/01/2022	2029 On 03-February-22			Bond Future	113.60	113.5942	113.5998	113.5942	2,244.00
25/01/2022	2029 On 05-May-22			Bond Future	113.83	113.8200	113.8299	113.8200	2,391.00
25/01/2022	2029 On 04-August-22			Bond Future	115.36	115.3338	115.3622	115.3338	1,844.00
25/01/2022	2029 On 03-November-22			Bond Future	115.64	115.6200	115.6437	115.6200	0.00
25/01/2022	2030 On 03-February-22			Bond Future	9.36	92.9010	92.6207	92.9010	56,915.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2772	3	3	3	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	7409	8	7	8	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1344	2	1	2	1,000.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2180	2	2	2	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	724	1	1	1	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	691	1	1	1	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	101.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	4	0	0	0	1,000.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2278	3	2	3	950.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	758	1	1	1	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	598	1	1	1	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	73	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	459	1	0	1	0.00
25/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	171	0	0	0	950.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1045	1	1	1	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	538	0	1	0	101.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1481	1	1	1	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	414	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	311	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	24	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	10	0	0	0	8,000.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2765	2	3	2	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	5317	5	5	5	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3037	3	3	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
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	350	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	330	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	29	0	0	0	101.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	117	0	0	0	0.00
25/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,000.00
25/01/2022	2030 On 05-May-22			Bond Future	9.56	94.0488	93.7685	94.0488	49,998.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	7277	8	7	8	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3725	4	4	4	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3763	4	4	4	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1156	1	1	1	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1903	2	2	2	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	339	0	0	0	200.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	420	0	0	0	1,800.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	14	0	0	0	200.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1764	2	2	2	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3802	4	4	4	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	775	1	1	1	7,500.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2845	3	3	3	0.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	53	0	0	0	1,800.00
25/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	139	0	0	0	1,073.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	7662	7	8	7	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1455	1	1	1	5,000.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4266	4	4	4	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	3918	4	4	4	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2900	3	3	3	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	579	1	1	1	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1570	1	2	1	5,000.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	9963	10	10	10	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	5912	6	6	6	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2241	2	2	2	1,073.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	589	1	1	1	200.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	599	1	1	1	0.00
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	137	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	897	1	1	1	1,073.00
25/01/2022	2030 On 04-August-22			Bond Future	9.77	91.2709	91.0019	91.2709	24,189.00
25/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	810	1	1	1	800.00
25/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1690	2	2	2	0.00
25/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	224	0	0	0	800.00
25/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1712	2	2	2	0.00
25/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1734	2	2	2	0.00
25/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	6170	6	6	6	0.00
25/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	585	1	1	1	800.00
25/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2748	3	3	3	0.00
25/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2776	3	3	3	0.00
25/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	7789	8	8	8	0.00
25/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2803	3	3	3	0.00
25/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	4407	4	4	4	0.00
25/01/2022	2030 On 03-November-22			Bond Future	9.97	92.4476	92.1709	92.4476	0.00
25/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2983	3	3	3	0.00
25/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2957	3	3	3	0.00
25/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3009	3	3	3	0.00
25/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2395	2	2	2	0.00
25/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2437	2	2	2	0.00
25/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2416	2	2	2	0.00
25/01/2022	2032 On 03-February-22			Bond Future	9.81	93.2981	93.0727	93.2981	55,624.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	198.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	97.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	95	0	0	0	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6150	6	6	6	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6418	7	6	7	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3632	4	4	4	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3688	4	4	4	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1992	2	2	2	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3133	3	3	3	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	869	1	1	1	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1486	2	1	2	100.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	150	0	0	0	210.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	224	0	0	0	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4131	4	4	4	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4792	5	5	5	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3577	4	4	4	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4847	5	5	5	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3521	4	4	4	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	556	1	1	1	0.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	105	0	0	0	400.00
25/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	7374	8	7	8	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	210.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5531	5	6	5	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1474	1	1	1	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	552	0	1	0	198.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	335	0	0	0	900.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6	0	0	0	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1	0	0	0	97.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	6	0	0	0	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5	0	0	0	198.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	11	0	0	0	400.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1	0	0	0	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2	0	0	0	210.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1278	1	1	1	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1052	1	1	1	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	135	0	0	0	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	65	0	0	0	97.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5	0	0	0	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	400.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	900.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1525	1	2	1	0.00
25/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	4075	4	4	4	0.00
25/01/2022	2032 On 05-May-22			Bond Future	10.00	90.3031	90.0783	90.3031	129,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6098	6	6	6	0.00
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6005	6	6	6	0.00
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	846	1	1	1	780.00
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2470	3	2	3	780.00
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2865	3	3	3	993.00
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6752	7	7	7	0.00
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5820	6	6	6	0.00
25/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6052	6	6	6	0.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	367	0	0	0	0.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1195	1	1	1	0.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	399	0	0	0	993.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	374	0	0	0	0.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	284	0	0	0	780.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1418	1	1	1	0.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	3272	3	3	3	0.00
25/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	361	0	0	0	0.00
25/01/2022	2032 On 04-August-22			Bond Future	10.18	91.4825	91.2694	91.4825	0.00
25/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	7987	8	8	8	0.00
25/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2553	3	3	3	0.00
25/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2583	3	3	3	0.00
25/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	9265	9	9	9	0.00
25/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2612	3	3	3	0.00
25/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1333	1	1	1	800.00
25/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	318	0	0	0	800.00
25/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	7425	7	7	7	0.00
25/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3954	4	4	4	0.00
25/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2448	2	2	2	0.00
25/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2422	2	2	2	0.00
25/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	389	0	0	0	0.00
25/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	530	1	1	1	800.00
25/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2397	2	2	2	0.00
25/01/2022	2032 On 03-November-22			Bond Future	10.38	88.5139	88.2938	88.5139	0.00
25/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3795	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	758	1	1	1	180.00
25/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3482	4	3	4	0.00
25/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	2359	2	2	2	0.00
25/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	3543	3	4	3	180.00
25/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2500	2	2	2	180.00
25/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	6790	7	7	7	0.00
25/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2283	2	2	2	0.00
25/01/2022	2033 On 03-February-22			Bond Future	110.76	110.6509	110.7640	110.6509	2,777.00
25/01/2022	2033 On 05-May-22			Bond Future	110.88	110.7619	110.8805	110.7619	2,900.00
25/01/2022	2033 On 04-August-22			Bond Future	112.37	112.2349	112.3729	112.2349	4,967.00
25/01/2022	2033 On 03-November-22			Bond Future	112.53	112.3993	112.5342	112.3993	0.00
25/01/2022	2037 On 03-February-22			Bond Future	10.45	85.6541	85.5664	85.6541	64,794.00
25/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6405	6	6	6	0.00
25/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6287	6	6	6	0.00
25/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6346	6	6	6	0.00
25/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2037 On 05-May-22			Bond Future	10.63	86.7124	86.6268	86.7124	74,463.00
25/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7674	8	8	8	0.00
25/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7571	8	8	8	0.00
25/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7623	8	8	8	0.00
25/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	317	0	0	0	0.00
25/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	327	0	0	0	0.00
25/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	322	0	0	0	0.00
25/01/2022	2037 On 04-August-22			Bond Future	10.81	83.5883	83.5156	83.5883	43,603.00
25/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3176	3	3	3	0.00
25/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	4298	4	4	4	1,050.00
25/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	959	1	1	1	50.00
25/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	5175	5	5	5	0.00
25/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	7594	8	8	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
25/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3106	3	3	3	0.00
25/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3141	3	3	3	0.00
25/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2599	3	3	3	0.00
25/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	815	1	1	1	1,050.00
25/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2543	3	3	3	0.00
25/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1440	1	1	1	50.00
25/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	5633	6	6	6	0.00
25/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2571	3	3	3	50.00
25/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1819	2	2	2	0.00
25/01/2022	2037 On 03-November-22			Bond Future	10.99	84.6662	84.5884	84.6662	0.00
25/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4424	4	4	4	0.00
25/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4497	5	4	5	0.00
25/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4460	5	4	5	0.00
25/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2500	2	3	2	0.00
25/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2524	2	3	2	0.00
25/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2477	2	2	2	0.00
25/01/2022	2038 On 03-February-22			Bond Future	124.61	124.6026	124.6101	124.6026	3,705.00
25/01/2022	2038 On 05-May-22			Bond Future	126.19	126.1731	126.1853	126.1731	3,104.00
25/01/2022	2038 On 04-August-22			Bond Future	126.07	126.0328	126.0654	126.0328	2,669.00
25/01/2022	2038 On 03-November-22			Bond Future	127.71	127.6865	127.7140	127.6865	0.00
25/01/2022	2040 On 03-February-22			Bond Future	10.53	87.9736	87.9507	87.9736	25,517.00
25/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	958	1	1	1	2,000.00
25/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7029	7	7	7	0.00
25/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7093	7	7	7	0.00
25/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7156	7	7	7	0.00
25/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	464	0	0	0	0.00
25/01/2022	2040 On 05-May-22			Bond Future	10.70	89.0605	89.0407	89.0605	51,555.00
25/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8200	8	8	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
25/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8255	8	8	8	0.00
25/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	264	0	0	0	1,200.00
25/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8310	8	8	8	0.00
25/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	14344	14	14	14	0.00
25/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1839	2	2	2	1,200.00
25/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	2770	3	3	3	0.00
25/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	49	0	0	0	1,200.00
25/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	353	0	0	0	0.00
25/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	347	0	0	0	0.00
25/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	6834	7	7	7	0.00
25/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	359	0	0	0	0.00
25/01/2022	2040 On 04-August-22			Bond Future	10.87	85.7168	85.7110	85.7168	36,813.00
25/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	9329	9	9	9	0.00
25/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3642	4	4	4	0.00
25/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3681	4	4	4	0.00
25/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	413	0	0	0	460.00
25/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2467	2	2	2	460.00
25/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3720	4	4	4	0.00
25/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	707	1	1	1	460.00
25/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2529	3	3	3	0.00
25/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	9103	9	9	9	0.00
25/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3678	4	4	4	0.00
25/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2557	3	3	3	0.00
25/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2585	3	3	3	0.00
25/01/2022	2040 On 03-November-22			Bond Future	11.04	86.8221	86.8120	86.8221	0.00
25/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4982	5	5	5	0.00
25/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4903	5	5	5	0.00
25/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4942	5	5	5	0.00
25/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2586	3	3	3	0.00
25/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2634	3	3	3	0.00
25/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2610	3	3	3	0.00
25/01/2022	2044 On 03-February-22			Bond Future	10.59	84.7453	84.6472	84.7453	29,406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7031	7	7	7	0.00
25/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	6903	7	7	7	0.00
25/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	6967	7	7	7	0.00
25/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	2044 On 05-May-22			Bond Future	10.75	85.7924	85.6961	85.7924	43,184.00
25/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8219	8	8	8	0.00
25/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8109	8	8	8	0.00
25/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8164	8	8	8	0.00
25/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	384	0	0	0	0.00
25/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	391	0	0	0	0.00
25/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	378	0	0	0	0.00
25/01/2022	2044 On 04-August-22			Bond Future	10.91	82.5312	82.4474	82.5312	17,043.00
25/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3827	4	4	4	0.00
25/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3747	4	4	4	0.00
25/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3787	4	4	4	0.00
25/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2550	3	3	3	0.00
25/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2578	3	3	3	0.00
25/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2522	2	3	2	0.00
25/01/2022	2044 On 03-November-22			Bond Future	11.07	83.5953	83.5065	83.5953	0.00
25/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4858	5	5	5	0.00
25/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4898	5	5	5	0.00
25/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4938	5	5	5	0.00
25/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2677	3	3	3	0.00
25/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2702	3	3	3	0.00
25/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2728	3	3	3	0.00
25/01/2022	2046 On 03-February-22			Bond Future	114.93	115.0217	114.9326	115.0217	9,876.00
25/01/2022	2046 On 05-May-22			Bond Future	114.49	114.5766	114.4906	114.5766	14,004.00
25/01/2022	2046 On 04-August-22			Bond Future	116.03	116.1005	116.0319	116.1005	609.00
25/01/2022	2046 On 03-November-22			Bond Future	115.62	115.6959	115.6210	115.6959	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
25/01/2022	2050 On 03-February-22			Bond Future	116.72	116.8222	116.7199	116.8222	5,997.00
25/01/2022	2050 On 05-May-22			Bond Future	118.20	118.2946	118.1954	118.2946	7,629.00
25/01/2022	2050 On 04-August-22			Bond Future	117.77	117.8471	117.7657	117.8471	1,194.00
25/01/2022	2050 On 03-November-22			Bond Future	119.31	119.3936	119.3057	119.3936	0.00
25/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	AL37 On 03-February-22			Index Future	816.01	818.4190	816.0060	818.4190	0.00
25/01/2022	AL37 On 05-May-22			Index Future	826.10	828.5140	826.1010	828.5140	0.00
25/01/2022	AL37 On 04-August-22			Index Future	836.90	839.2110	836.8970	839.2110	0.00
25/01/2022	AL37 On 03-November-22			Index Future	847.76	850.1390	847.7610	850.1390	0.00
25/01/2022	AL7T On 03-February-22			Index Future	934.69	937.3030	934.6850	937.3030	0.00
25/01/2022	AL7T On 05-May-22			Index Future	946.25	948.8640	946.2470	948.8640	0.00
25/01/2022	AL7T On 04-August-22			Index Future	958.61	961.1140	958.6140	961.1140	0.00
25/01/2022	AL7T On 03-November-22			Index Future	971.06	973.6300	971.0570	973.6300	0.00
25/01/2022	ALBI On 03-February-22			Index Future	832.07	833.5630	832.0680	833.5630	125.00
25/01/2022	ALBI On 05-May-22			Index Future	842.36	843.8440	842.3610	843.8440	92.00
25/01/2022	ALBI On 04-August-22			Index Future	853.37	854.7390	853.3700	854.7390	0.00
25/01/2022	ALBI On 03-November-22			Index Future	864.45	865.8690	864.4470	865.8690	0.00
25/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C333 On 15-September-33			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
25/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2022	ES33 On 03-February-22			Bond Future	11.21	79.3551	79.2619	79.3551	0.00
25/01/2022	ES33 On 05-May-22			Bond Future	11.43	76.5765	76.4849	76.5765	87.00
25/01/2022	ES33 On 04-August-22			Bond Future	11.65	77.5952	77.5149	77.5952	263.00
25/01/2022	ES33 On 03-November-22			Bond Future	11.88	74.8342	74.7492	74.8342	0.00
25/01/2022	ES42 On 03-February-22			Bond Future	11.61	78.4407	78.4238	78.4407	0.00
25/01/2022	ES42 On 05-May-22			Bond Future	11.81	75.1706	75.1563	75.1706	1,190.00
25/01/2022	ES42 On 04-August-22			Bond Future	12.01	76.1712	76.1691	76.1712	3,579.00
25/01/2022	ES42 On 03-November-22			Bond Future	12.22	72.9122	72.9065	72.9122	0.00
25/01/2022	GOVI On 03-February-22			GOVI	821.00	822.5230	821.0030	822.5230	45.00
25/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	282630	30	28	30	0.00
25/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	282530	30	28	30	0.00
25/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	282430	30	28	30	0.00
25/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 05-May-22			GOVI	831.16	832.6690	831.1590	832.6690	941.00
25/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	429290	44	43	44	0.00
25/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	429190	44	43	44	0.00
25/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	429090	44	43	44	0.00
25/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	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
25/01/2022	GOVI On 04-August-22			GOVI	842.02	843.4190	842.0220	843.4190	0.00
25/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	227620	24	23	24	0.00
25/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	227520	24	23	24	0.00
25/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	227420	24	23	24	0.00
25/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 03-November-22			GOVI	852.95	854.4020	852.9510	854.4020	0.00
25/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	325210	34	33	34	0.00
25/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	325410	34	33	34	0.00
25/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	325310	34	33	34	0.00
25/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2022	IGOV On 03-February-22			Index Future	304.97	304.9070	304.9700	304.9070	15.00
25/01/2022	IGOV On 05-May-22			Index Future	308.82	308.7430	308.8180	308.7430	484.00
25/01/2022	IGOV On 04-August-22			Index Future	312.93	312.8040	312.9290	312.8040	0.00
25/01/2022	IGOV On 03-November-22			Index Future	317.07	316.9510	317.0650	316.9510	0.00
25/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
25/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
25/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.21	95.8050	95.7950	95.8050	0.00
25/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7350	95.7450	95.7350	0.00
25/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3900	95.3400	95.3900	0.00
25/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.71	95.3300	95.2900	95.3300	0.00
25/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.08	94.9550	94.9250	94.9550	72.00
25/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.14	94.8800	94.8600	94.8800	0.00
25/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.55	94.4800	94.4500	94.4800	0.00
25/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.06	93.9850	93.9450	93.9850	68.00
25/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.39	93.6500	93.6100	93.6500	0.00
25/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.61	93.4400	93.3950	93.4400	0.00
25/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.80	93.2350	93.2050	93.2350	75.00
25/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.93	93.1050	93.0750	93.1050	0.00
25/01/2022	R023 On 03-February-22			Bond Future	5.36	105.9954	105.8639	105.9954	12,868.00
25/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	1	0	0	0	0.00
25/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	2	0	0	0	0.00
25/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	2	0	0	0	0.00
25/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	290	0	0	0	0.00
25/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	300	0	0	0	0.00
25/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	310	0	0	0	0.00
25/01/2022	R023 On 05-May-22			Bond Future	5.48	103.3807	103.2510	103.3807	13,128.00
25/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	680	1	1	1	0.00
25/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	687	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	694	1	1	1	0.00
25/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	40	0	0	0	0.00
25/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	41	0	0	0	0.00
25/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	42	0	0	0	0.00
25/01/2022	R023 On 04-August-22			Bond Future	5.60	104.7072	104.5915	104.7072	2,360.00
25/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	345	0	0	0	0.00
25/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	349	0	0	0	0.00
25/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	353	0	0	0	0.00
25/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	106	0	0	0	0.00
25/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	108	0	0	0	0.00
25/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	109	0	0	0	0.00
25/01/2022	R023 On 03-November-22			Bond Future	5.79	102.1835	102.0631	102.1835	0.00
25/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	235	0	0	0	0.00
25/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	231	0	0	0	0.00
25/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	233	0	0	0	0.00
25/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	87	0	0	0	0.00
25/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	88	0	0	0	0.00
25/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	86	0	0	0	0.00
25/01/2022	R035 On 03-February-22			Bond Future	10.27	94.0903	94.0046	94.0903	12,643.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2	0	0	0	683.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	218	0	0	0	280.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6598	7	7	7	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6064	6	6	6	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	9758	10	10	10	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4921	5	5	5	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	545	1	1	1	500.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	42	0	0	0	200.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	8914	9	9	9	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6302	6	6	6	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6951	7	7	7	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5944	6	6	6	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6004	6	6	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
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4800	5	5	5	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5284	5	5	5	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	943	1	1	1	1,600.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2268	2	2	2	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2501	3	3	3	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	902	1	1	1	0.00
25/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	608	1	1	1	200.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	696	1	1	1	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	464	0	0	0	500.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	765	1	1	1	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	87	0	0	0	200.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	440	0	0	0	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2	0	0	0	1,600.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	683.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	200.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	500.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	280.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2415	2	2	2	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	0	0	200.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	66	0	0	0	683.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,800.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3	0	0	0	280.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1372	1	1	1	0.00
25/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3899	4	4	4	0.00
25/01/2022	R035 On 05-May-22			Bond Future	10.46	90.7520	90.6686	90.7520	62,662.00
25/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7548	8	8	8	0.00
25/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3512	4	4	4	0.00
25/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	12634	13	13	13	0.00
25/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7445	8	7	8	0.00
25/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7496	8	7	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
25/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3093	3	3	3	1,200.00
25/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1417	1	1	1	0.00
25/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	334	0	0	0	0.00
25/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	339	0	0	0	0.00
25/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	58	0	0	0	1,200.00
25/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1214	1	1	1	1,200.00
25/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	328	0	0	0	0.00
25/01/2022	R035 On 04-August-22			Bond Future	10.64	91.8971	91.8272	91.8971	48,495.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	4624	5	5	5	0.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	9441	10	9	10	0.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3144	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2460	3	2	3	400.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3075	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3109	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	805	1	1	1	100.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	439	0	0	0	400.00
25/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2808	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2825	3	3	3	100.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	7794	8	8	8	0.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	6027	6	6	6	0.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3168	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2567	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2594	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	1655	2	2	2	100.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2539	3	3	3	0.00
25/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	545	1	1	1	400.00
25/01/2022	R035 On 03-November-22			Bond Future	10.83	88.6224	88.5474	88.6224	0.00
25/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4376	4	4	4	0.00
25/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4341	4	4	4	0.00
25/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4412	4	4	4	0.00
25/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2491	2	2	2	0.00
25/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2537	3	3	3	0.00
25/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2514	2	3	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
25/01/2022	R186 On 03-February-22			Bond Future	7.75	112.7018	112.3667	112.7018	29,372.00
25/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	4	0	0	0	0.00
25/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	5	0	0	0	0.00
25/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	5	0	0	0	0.00
25/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1943	2	2	2	0.00
25/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1986	2	2	2	0.00
25/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2029	2	2	2	0.00
25/01/2022	R186 On 05-May-22			Bond Future	7.94	114.0943	113.7592	114.0943	62,471.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3140	3	3	3	0.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4145	4	4	4	0.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2142	2	2	2	0.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2255	3	2	3	454.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1119	1	1	1	435.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	57	0	0	0	3,600.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2114	2	2	2	0.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4987	5	5	5	0.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2170	2	2	2	0.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1695	2	2	2	454.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	291	0	0	0	435.00
25/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	490	1	0	1	3,600.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2358	2	2	2	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2987	3	3	3	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	887	1	1	1	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	646	1	1	1	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	122	0	0	0	454.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	669	1	1	1	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	5068	5	5	5	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1355	1	1	1	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	612	1	1	1	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	657	1	1	1	0.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	199	0	0	0	454.00
25/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	358	0	0	0	4,035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	R186 On 04-August-22			Bond Future	8.13	110.2971	109.9757	110.2971	0.00
25/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1675	2	2	2	0.00
25/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1654	2	2	2	0.00
25/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	198	0	0	0	3,600.00
25/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1695	2	2	2	0.00
25/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1328	1	1	1	3,600.00
25/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	6294	7	6	7	0.00
25/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	237	0	0	0	3,600.00
25/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1619	1	2	1	0.00
25/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	4766	4	5	4	0.00
25/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1977	2	2	2	0.00
25/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1654	2	2	2	0.00
25/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1636	1	2	1	0.00
25/01/2022	R186 On 03-November-22			Bond Future	8.34	111.7191	111.3883	111.7191	0.00
25/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2393	3	2	3	0.00
25/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2351	3	2	3	0.00
25/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2372	3	2	3	0.00
25/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1666	2	2	2	0.00
25/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1681	2	2	2	0.00
25/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1652	2	2	2	0.00
25/01/2022	R197 On 03-February-22			Bond Future	321.66	321.6600	321.6593	321.6600	988.00
25/01/2022	R197 On 05-May-22			Bond Future	325.73	325.7142	325.7255	325.7142	732.00
25/01/2022	R197 On 04-August-22			Bond Future	321.71	321.6450	321.7083	321.6450	0.00
25/01/2022	R197 On 03-November-22			Bond Future	325.92	325.8657	325.9153	325.8657	0.00
25/01/2022	R202 On 03-February-22			Bond Future	241.69	240.9830	241.6871	240.9830	6,620.00
25/01/2022	R202 On 05-May-22			Bond Future	244.74	244.0203	244.7421	244.0203	6,351.00
25/01/2022	R202 On 04-August-22			Bond Future	243.57	242.8031	243.5740	242.8031	91.00
25/01/2022	R202 On 03-November-22			Bond Future	246.76	245.9891	246.7591	245.9891	0.00
25/01/2022	R209 On 03-February-22			Bond Future	10.25	72.8035	72.6981	72.8035	5,461.00
25/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4361	4	4	4	0.00
25/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4256	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4308	4	4	4	0.00
25/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	2	0	0	0	0.00
25/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	2	0	0	0	0.00
25/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	2	0	0	0	0.00
25/01/2022	R209 On 05-May-22			Bond Future	10.41	70.5608	70.4567	70.5608	18,481.00
25/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	8350	8	8	8	0.00
25/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5883	6	6	6	0.00
25/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5794	6	6	6	0.00
25/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5838	6	6	6	0.00
25/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	421	0	0	0	8,525.00
25/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	1381	1	1	1	0.00
25/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	2949	3	3	3	0.00
25/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	1076	1	1	1	3,050.00
25/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	2304	2	2	2	9,000.00
25/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	4304	4	4	4	0.00
25/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	357	0	0	0	0.00
25/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	363	0	0	0	0.00
25/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	351	0	0	0	0.00
25/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	139	0	0	0	12,050.00
25/01/2022	R209 On 04-August-22			Bond Future	10.57	71.4824	71.3884	71.4824	1,550.00
25/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2491	3	2	3	0.00
25/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2433	2	2	2	0.00
25/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2462	3	2	3	0.00
25/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2415	2	2	2	0.00
25/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2442	2	2	2	0.00
25/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2389	2	2	2	0.00
25/01/2022	R209 On 03-November-22			Bond Future	10.74	69.2615	69.1630	69.2615	0.00
25/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3744	4	4	4	0.00
25/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3776	4	4	4	0.00
25/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3809	4	4	4	0.00
25/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2254	2	2	2	0.00
25/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2274	2	2	2	0.00
25/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2294	2	2	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
25/01/2022	R210 On 03-February-22			Bond Future	213.76	213.7553	213.7626	213.7553	1,126.00
25/01/2022	R210 On 05-May-22			Bond Future	213.59	213.5769	213.5922	213.5769	1,038.00
25/01/2022	R210 On 04-August-22			Bond Future	216.47	216.4174	216.4675	216.4174	266.00
25/01/2022	R210 On 03-November-22			Bond Future	216.38	216.3343	216.3754	216.3343	0.00
25/01/2022	R213 On 03-February-22			Bond Future	9.64	87.7112	87.4001	87.7112	19,450.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	6	0	0	0	220.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	3184	3	3	3	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4929	5	5	5	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2683	3	3	3	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2783	3	3	3	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1755	2	2	2	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	14	0	0	0	430.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	363	1	0	1	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	901	1	1	1	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1802	2	2	2	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	102.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5273	6	5	6	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1945	2	2	2	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1850	2	2	2	0.00
25/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	200.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5607	5	6	5	0.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	57	0	0	0	0.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2286	2	2	2	0.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	678	1	1	1	200.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	48	0	0	0	430.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	220.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	4629	4	5	4	0.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	430.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	61	0	0	0	0.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	259	0	0	0	102.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	66	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
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	12	0	0	0	220.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	14	0	0	0	200.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	6	0	0	0	102.00
25/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2665	2	3	2	0.00
25/01/2022	R213 On 05-May-22			Bond Future	9.83	85.2430	84.9312	85.2430	11,188.00
25/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4532	5	5	5	0.00
25/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4573	5	5	5	0.00
25/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4491	5	4	5	0.00
25/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	441	0	0	0	0.00
25/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	449	0	0	0	0.00
25/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	456	0	0	0	0.00
25/01/2022	R213 On 04-August-22			Bond Future	10.02	86.3207	86.0184	86.3207	0.00
25/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1992	2	2	2	0.00
25/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1944	2	2	2	0.00
25/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1968	2	2	2	0.00
25/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2586	2	3	2	0.00
25/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2639	2	3	2	0.00
25/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2613	2	3	2	0.00
25/01/2022	R213 On 03-November-22			Bond Future	10.21	83.9180	83.6079	83.9180	0.00
25/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3201	3	3	3	0.00
25/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2144	2	2	2	0.00
25/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	710	1	1	1	200.00
25/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3174	3	3	3	0.00
25/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3146	3	3	3	0.00
25/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3119	3	3	3	0.00
25/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2355	2	2	2	200.00
25/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2334	2	2	2	0.00
25/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2314	2	2	2	0.00
25/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	6199	6	6	6	0.00
25/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	3284	3	3	3	200.00
25/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2293	2	2	2	0.00
25/01/2022	R214 On 03-February-22			Bond Future	10.53	70.0459	70.0264	70.0459	11,864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4877	5	5	5	0.00
25/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4930	5	5	5	0.00
25/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4983	5	5	5	0.00
25/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	1	0	0	0	0.00
25/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	1	0	0	0	0.00
25/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	1	0	0	0	0.00
25/01/2022	R214 On 05-May-22			Bond Future	10.68	67.6144	67.5971	67.6144	16,689.00
25/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6098	6	6	6	0.00
25/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6143	6	6	6	0.00
25/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6189	6	6	6	0.00
25/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	373	0	0	0	0.00
25/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	367	0	0	0	0.00
25/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	361	0	0	0	0.00
25/01/2022	R214 On 04-August-22			Bond Future	10.84	68.4669	68.4604	68.4669	1,337.00
25/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2925	3	3	3	0.00
25/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2957	3	3	3	0.00
25/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2989	3	3	3	0.00
25/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2178	2	2	2	0.00
25/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2154	2	2	2	0.00
25/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2202	2	2	2	0.00
25/01/2022	R214 On 03-November-22			Bond Future	11.00	66.0843	66.0745	66.0843	0.00
25/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4088	4	4	4	0.00
25/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4121	4	4	4	0.00
25/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4055	4	4	4	0.00
25/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2141	2	2	2	0.00
25/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2162	2	2	2	0.00
25/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2182	2	2	2	0.00
25/01/2022	R248 On 03-February-22			Bond Future	10.53	88.2074	88.1440	88.2074	155,273.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	47	0	0	0	900.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6814	7	7	7	0.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1532	2	2	2	0.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	129	0	0	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	3487	4	3	4	1,400.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	4	0	0	0	0.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6682	7	7	7	0.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6748	7	7	7	0.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2803	3	3	3	900.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	299	0	0	0	100.00
25/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	587	1	1	1	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	816	1	1	1	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	57	0	0	0	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	4224	4	4	4	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2633	3	3	3	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	5909	6	6	6	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	25	0	0	0	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1916	2	2	2	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1301	1	1	1	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	249	0	0	0	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
25/01/2022	R248 On 05-May-22			Bond Future	10.68	84.8604	84.7995	84.8604	55,962.00
25/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8115	8	8	8	0.00
25/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8002	8	8	8	0.00
25/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8059	8	8	8	0.00
25/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	418	0	0	0	0.00
25/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	405	0	0	0	0.00
25/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	411	0	0	0	0.00
25/01/2022	R248 On 04-August-22			Bond Future	10.84	85.9305	85.8825	85.9305	6,016.00
25/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3779	4	4	4	0.00
25/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3698	4	4	4	0.00
25/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3739	4	4	4	0.00
25/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2661	3	3	3	0.00
25/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2692	3	3	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
25/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2631	3	3	3	0.00
25/01/2022	R248 On 03-November-22			Bond Future	10.99	82.6413	82.5886	82.6413	0.00
25/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	4978	5	5	5	0.00
25/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5021	5	5	5	0.00
25/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5063	5	5	5	0.00
25/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2860	3	3	3	0.00
25/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2835	3	3	3	0.00
25/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2810	3	3	3	0.00