



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 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
28/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	2025 On 03-February-22			Bond Future	155.42	155.2037	155.4244	155.2037	2,140.00
28/01/2022	2025 On 05-May-22			Bond Future	157.38	157.1589	157.3806	157.1589	5,071.00
28/01/2022	2025 On 04-August-22			Bond Future	157.88	157.6561	157.8793	157.6561	161.00
28/01/2022	2025 On 03-November-22			Bond Future	159.94	159.7176	159.9437	159.7176	0.00
28/01/2022	2029 On 03-February-22			Bond Future	114.01	113.7723	114.0124	113.7723	2,352.00
28/01/2022	2029 On 05-May-22			Bond Future	114.24	113.9997	114.2415	113.9997	2,546.00
28/01/2022	2029 On 04-August-22			Bond Future	115.78	115.5327	115.7774	115.5327	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
28/01/2022	2029 On 03-November-22			Bond Future	116.06	115.8166	116.0640	115.8166	0.00
28/01/2022	2030 On 03-February-22			Bond Future	9.41	92.7470	9.4139	92.7470	47,746.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2512	3	2512	3	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	7152	8	7152	8	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1091	1	1091	1	1,000.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1921	2	1921	2	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	504	1	504	1	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	474	1	474	1	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	101.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	1,000.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2018	2	2018	2	950.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	534	1	534	1	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	393	1	393	1	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	21	0	21	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	276	0	276	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	71	0	71	0	950.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1201	1	1201	1	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	612	0	612	0	101.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1686	1	1686	1	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	465	0	465	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	345	0	345	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	22	0	22	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	8	0	8	0	8,000.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3019	3	3019	3	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	5574	5	5574	5	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	3292	3	3292	3	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	390	0	390	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	367	0	367	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	27	0	27	0	101.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	121	0	121	0	0.00
28/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,000.00
28/01/2022	2030 On 05-May-22			Bond Future	9.61	93.8923	9.6140	93.8923	69,318.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	7035	7	7035	7	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3541	4	3541	4	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3579	4	3579	4	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1054	1	1054	1	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1760	2	1760	2	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	299	0	299	0	200.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	373	0	373	0	1,800.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	9	0	9	0	200.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1627	2	1627	2	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3617	4	3617	4	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	700	1	700	1	7,500.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2680	3	2680	3	0.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	37	0	37	0	1,800.00
28/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	103	0	103	0	1,073.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	7911	8	7911	8	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1578	1	1578	1	5,000.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4492	4	4492	4	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4137	4	4137	4	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	3090	3	3090	3	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	659	1	659	1	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1698	2	1698	2	5,000.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	10224	10	10224	10	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	6142	6	6142	6	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2404	2	2404	2	1,073.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	670	1	670	1	200.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	681	1	681	1	0.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	160	0	160	0	1,800.00
28/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	997	1	997	1	1,073.00
28/01/2022	2030 On 04-August-22			Bond Future	9.82	91.1261	9.8203	91.1261	24,189.00
28/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	744	1	744	1	800.00
28/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1576	2	1576	2	0.00
28/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	181	0	181	0	800.00
28/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1597	2	1597	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
28/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1618	2	1618	2	0.00
28/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	5969	6	5969	6	0.00
28/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	655	1	655	1	800.00
28/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2902	3	2902	3	0.00
28/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2931	3	2931	3	0.00
28/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	8017	8	8017	8	0.00
28/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2960	3	2960	3	0.00
28/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	4612	4	4612	4	0.00
28/01/2022	2030 On 03-November-22			Bond Future	10.03	92.2966	10.0279	92.2966	0.00
28/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2798	3	2798	3	0.00
28/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2773	3	2773	3	0.00
28/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2824	3	2824	3	0.00
28/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2484	2	2484	2	0.00
28/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2527	2	2527	2	0.00
28/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2505	2	2505	2	0.00
28/01/2022	2032 On 03-February-22			Bond Future	9.86	93.2438	9.8584	93.2438	41,034.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	198.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	97.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	29	0	29	0	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	5860	6	5860	6	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6129	7	6129	7	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3341	4	3341	4	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3396	4	3396	4	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1700	2	1700	2	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2840	3	2840	3	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	616	1	616	1	900.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1200	2	1200	2	100.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	56	0	56	0	210.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	99	0	99	0	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3840	4	3840	4	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4502	5	4502	5	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3285	4	3285	4	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4557	5	4557	5	0.00

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28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3229	4	3229	4	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	343	1	343	1	0.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	33	0	33	0	400.00
28/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	7085	8	7085	8	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	210.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5821	5	5821	5	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1692	1	1692	1	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	629	0	629	0	198.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	371	0	371	0	900.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	4	0	4	0	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	97.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	198.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	8	0	8	0	400.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	210.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1474	1	1474	1	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1217	1	1217	1	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	140	0	140	0	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	63	0	63	0	97.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	400.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	900.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1748	1	1748	1	0.00
28/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	4364	4	4364	4	0.00
28/01/2022	2032 On 05-May-22			Bond Future	10.05	90.2474	10.0473	90.2474	131,523.00
28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5818	6	5818	6	0.00
28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5726	6	5726	6	0.00
28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	727	1	727	1	780.00
28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2259	3	2259	3	780.00
28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2641	3	2641	3	993.00
28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6466	7	6466	7	0.00
28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5543	6	5543	6	0.00

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28/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5772	6	5772	6	0.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	420	0	420	0	993.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	393	0	393	0	0.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	297	0	297	0	780.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	386	0	386	0	0.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1269	1	1269	1	0.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1506	1	1506	1	0.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	3451	3	3451	3	0.00
28/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	380	0	380	0	0.00
28/01/2022	2032 On 04-August-22			Bond Future	10.24	91.4395	10.2359	91.4395	0.00
28/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	7700	8	7700	8	0.00
28/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2352	3	2352	3	0.00
28/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2381	3	2381	3	0.00
28/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	8972	9	8972	9	0.00
28/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2409	3	2409	3	0.00
28/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1191	1	1191	1	800.00
28/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	264	0	264	0	800.00
28/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	7674	7	7674	7	0.00
28/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	4115	4	4115	4	0.00
28/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2551	2	2551	2	0.00
28/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2524	2	2524	2	0.00
28/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	399	0	399	0	0.00
28/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	546	0	546	0	800.00
28/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2497	2	2497	2	0.00
28/01/2022	2032 On 03-November-22			Bond Future	10.43	88.4659	10.4342	88.4659	0.00
28/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3639	4	3639	4	0.00
28/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	685	1	685	1	180.00
28/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3326	4	3326	4	0.00
28/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	2238	2	2238	2	0.00
28/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	3730	3	3730	3	180.00
28/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2652	2	2652	2	180.00
28/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	7025	7	7025	7	0.00
28/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2434	2	2434	2	0.00

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28/01/2022	2033 On 03-February-22			Bond Future	111.13	111.0044	111.1287	111.0044	2,947.00
28/01/2022	2033 On 05-May-22			Bond Future	111.24	111.1191	111.2437	111.1191	2,121.00
28/01/2022	2033 On 04-August-22			Bond Future	112.74	112.6133	112.7392	112.6133	4,967.00
28/01/2022	2033 On 03-November-22			Bond Future	112.90	112.7779	112.9047	112.7779	0.00
28/01/2022	2037 On 03-February-22			Bond Future	10.53	85.8208	10.5274	85.8208	59,577.00
28/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	5906	7	5906	7	0.00
28/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	5787	7	5787	7	0.00
28/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	5847	7	5847	7	0.00
28/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2037 On 05-May-22			Bond Future	10.71	86.8805	10.7077	86.8805	82,875.00
28/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7240	8	7240	8	0.00
28/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7139	8	7139	8	0.00
28/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7189	8	7189	8	0.00
28/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	393	0	393	0	0.00
28/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	405	0	405	0	0.00
28/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	399	0	399	0	0.00
28/01/2022	2037 On 04-August-22			Bond Future	10.89	83.7714	10.8918	83.7714	49,415.00
28/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2919	3	2919	3	0.00
28/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	4009	5	4009	5	1,050.00
28/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	870	1	870	1	50.00
28/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	4867	5	4867	5	0.00
28/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	7219	8	7219	8	0.00
28/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2854	3	2854	3	0.00
28/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	2887	3	2887	3	0.00
28/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2865	3	2865	3	0.00
28/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	958	1	958	1	1,050.00
28/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2805	2	2805	2	0.00
28/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1650	1	1650	1	50.00
28/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	6063	5	6063	5	0.00
28/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2835	2	2835	2	50.00
28/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2049	2	2049	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
28/01/2022	2037 On 03-November-22			Bond Future	11.07	84.8475	11.0723	84.8475	0.00
28/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4147	5	4147	5	0.00
28/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4219	5	4219	5	0.00
28/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4183	5	4183	5	0.00
28/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2748	2	2748	2	0.00
28/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2772	2	2772	2	0.00
28/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2725	2	2725	2	0.00
28/01/2022	2038 On 03-February-22			Bond Future	126.11	125.2853	126.1149	125.2853	3,705.00
28/01/2022	2038 On 05-May-22			Bond Future	127.70	126.8635	127.7022	126.8635	4,104.00
28/01/2022	2038 On 04-August-22			Bond Future	127.60	126.7515	127.5999	126.7515	2,669.00
28/01/2022	2038 On 03-November-22			Bond Future	129.27	128.4089	129.2684	128.4089	0.00
28/01/2022	2040 On 03-February-22			Bond Future	10.62	88.2241	10.6220	88.2241	23,984.00
28/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	513	1	513	1	2,000.00
28/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	6378	7	6378	7	0.00
28/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	6442	7	6442	7	0.00
28/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	6505	7	6505	7	0.00
28/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	670	0	670	0	0.00
28/01/2022	2040 On 05-May-22			Bond Future	10.80	89.3136	10.7959	89.3136	54,729.00
28/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	7594	8	7594	8	0.00
28/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	7648	8	7648	8	0.00
28/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	185	0	185	0	1,200.00
28/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	7702	9	7702	9	0.00
28/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	13687	15	13687	15	0.00
28/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1530	2	1530	2	1,200.00
28/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	3125	3	3125	3	0.00
28/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	55	0	55	0	1,200.00
28/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	410	0	410	0	0.00
28/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	403	0	403	0	0.00
28/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	7419	7	7419	7	0.00
28/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	417	0	417	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
28/01/2022	2040 On 04-August-22			Bond Future	10.97	85.9863	10.9733	85.9863	39,528.00
28/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	8807	10	8807	10	0.00
28/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3303	4	3303	4	0.00
28/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	311	0	311	0	460.00
28/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2204	3	2204	3	460.00
28/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3340	4	3340	4	0.00
28/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3378	4	3378	4	0.00
28/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2860	2	2860	2	0.00
28/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	9676	9	9676	9	0.00
28/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	858	1	858	1	460.00
28/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2890	2	2890	2	0.00
28/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	4089	4	4089	4	0.00
28/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2920	3	2920	3	0.00
28/01/2022	2040 On 03-November-22			Bond Future	11.15	87.0907	11.1466	87.0907	0.00
28/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4625	5	4625	5	0.00
28/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4547	5	4547	5	0.00
28/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	4586	5	4586	5	0.00
28/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2911	3	2911	3	0.00
28/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2962	3	2962	3	0.00
28/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2936	3	2936	3	0.00
28/01/2022	2044 On 03-February-22			Bond Future	10.68	84.8864	10.6814	84.8864	25,284.00
28/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	6327	7	6327	7	0.00
28/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	6199	7	6199	7	0.00
28/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	6263	7	6263	7	0.00
28/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	2044 On 05-May-22			Bond Future	10.85	85.9345	10.8471	85.9345	49,093.00
28/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	7571	8	7571	8	0.00
28/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	7463	8	7463	8	0.00
28/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	7517	8	7517	8	0.00
28/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	455	0	455	0	0.00
28/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	462	0	462	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
28/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	448	0	448	0	0.00
28/01/2022	2044 On 04-August-22			Bond Future	11.02	82.6879	11.0159	82.6879	21,683.00
28/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3385	4	3385	4	0.00
28/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3310	4	3310	4	0.00
28/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3348	4	3348	4	0.00
28/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2839	2	2839	2	0.00
28/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2870	2	2870	2	0.00
28/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2808	2	2808	2	0.00
28/01/2022	2044 On 03-November-22			Bond Future	11.18	83.7499	11.1804	83.7499	0.00
28/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4488	5	4488	5	0.00
28/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4527	5	4527	5	0.00
28/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	4566	5	4566	5	0.00
28/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3043	3	3043	3	0.00
28/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3069	3	3069	3	0.00
28/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	3096	3	3096	3	0.00
28/01/2022	2046 On 03-February-22			Bond Future	116.34	115.5406	116.3360	115.5406	7,516.00
28/01/2022	2046 On 05-May-22			Bond Future	115.91	115.1011	115.9053	115.1011	14,004.00
28/01/2022	2046 On 04-August-22			Bond Future	117.46	116.6492	117.4638	116.6492	2,969.00
28/01/2022	2046 On 03-November-22			Bond Future	117.07	116.2469	117.0713	116.2469	0.00
28/01/2022	2050 On 03-February-22			Bond Future	118.42	117.2985	118.4241	117.2985	5,079.00
28/01/2022	2050 On 05-May-22			Bond Future	119.91	118.7762	119.9148	118.7762	8,547.00
28/01/2022	2050 On 04-August-22			Bond Future	119.51	118.3532	119.5054	118.3532	1,194.00
28/01/2022	2050 On 03-November-22			Bond Future	121.07	119.9007	121.0679	119.9007	0.00
28/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	AL37 On 03-February-22			Index Future	814.84	815.9980	814.8370	815.9980	0.00
28/01/2022	AL37 On 05-May-22			Index Future	824.89	826.0740	824.8900	826.0740	0.00
28/01/2022	AL37 On 04-August-22			Index Future	835.66	836.8650	835.6620	836.8650	0.00
28/01/2022	AL37 On 03-November-22			Index Future	846.51	847.7280	846.5090	847.7280	0.00
28/01/2022	AL7T On 03-February-22			Index Future	931.66	936.0740	931.6620	936.0740	0.00
28/01/2022	AL7T On 05-May-22			Index Future	943.16	947.6330	943.1570	947.6330	0.00
28/01/2022	AL7T On 04-August-22			Index Future	955.47	960.0120	955.4740	960.0120	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
28/01/2022	AL7T On 03-November-22			Index Future	967.88	972.4720	967.8750	972.4720	0.00
28/01/2022	ALBI On 03-February-22			Index Future	828.17	833.3830	828.1730	833.3830	89.00
28/01/2022	ALBI On 05-May-22			Index Future	838.39	843.6740	838.3910	843.6740	128.00
28/01/2022	ALBI On 04-August-22			Index Future	849.34	854.6950	849.3400	854.6950	90.00
28/01/2022	ALBI On 03-November-22			Index Future	860.36	865.7880	860.3640	865.7880	0.00
28/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	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
28/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2022	ES33 On 03-February-22			Bond Future	11.28	79.4778	11.2759	79.4778	0.00
28/01/2022	ES33 On 05-May-22			Bond Future	11.50	76.7001	11.4990	76.7001	87.00
28/01/2022	ES33 On 04-August-22			Bond Future	11.72	77.7319	11.7242	77.7319	263.00
28/01/2022	ES33 On 03-November-22			Bond Future	11.96	74.9690	11.9609	74.9690	0.00
28/01/2022	ES42 On 03-February-22			Bond Future	11.70	78.6061	11.6993	78.6061	0.00
28/01/2022	ES42 On 05-May-22			Bond Future	11.91	75.3376	11.9072	75.3376	1,190.00
28/01/2022	ES42 On 04-August-22			Bond Future	12.11	76.3517	12.1117	76.3517	3,579.00
28/01/2022	ES42 On 03-November-22			Bond Future	12.33	73.0915	12.3265	73.0915	0.00
28/01/2022	GOVI On 03-February-22			GOVI	817.23	822.2800	817.2270	822.2800	37.00
28/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	244870	30	244870	30	0.00
28/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	244770	30	244770	30	0.00
28/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	244670	30	244670	30	0.00
28/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 05-May-22			GOVI	827.31	832.4340	827.3100	832.4340	986.00
28/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	390800	44	390800	44	0.00
28/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	390700	44	390700	44	0.00
28/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	390600	44	390600	44	0.00
28/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 04-August-22			GOVI	838.11	843.3080	838.1140	843.3080	0.00
28/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	188540	24	188540	24	0.00
28/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	188440	24	188440	24	0.00
28/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	188340	24	188340	24	0.00
28/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 03-November-22			GOVI	848.99	854.2540	848.9920	854.2540	0.00
28/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	285620	34	285620	34	0.00

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28/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	285820	34	285820	34	0.00
28/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	285720	34	285720	34	0.00
28/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
28/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2022	IGOV On 03-February-22			Index Future	306.78	305.7100	306.7830	305.7100	0.00
28/01/2022	IGOV On 05-May-22			Index Future	310.64	309.5610	310.6440	309.5610	498.00
28/01/2022	IGOV On 04-August-22			Index Future	314.78	313.6800	314.7760	313.6800	0.00
28/01/2022	IGOV On 03-November-22			Index Future	318.94	317.8260	318.9360	317.8260	0.00
28/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
28/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
28/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.12	95.8750	4.1150	95.8750	0.00
28/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.8150	4.2150	95.8150	0.00
28/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.50	95.5300	4.5000	95.5300	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
28/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.57	95.4700	4.5700	95.4700	0.00
28/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.89	95.1850	4.8850	95.1850	72.00
28/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.95	95.1200	4.9450	95.1200	0.00
28/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.7700	5.3200	94.7700	0.00
28/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.90	94.1750	5.8950	94.1750	68.00
28/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.29	93.7600	6.2900	93.7600	0.00
28/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.49	93.5750	6.4850	93.5750	0.00
28/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.71	93.3550	6.7050	93.3550	75.00
28/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.85	93.1700	6.8500	93.1700	0.00
28/01/2022	R023 On 03-February-22			Bond Future	5.40	105.8570	5.4037	105.8570	14,388.00
28/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	0.00
28/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	0.00
28/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	0.00
28/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	336	0	336	0	0.00
28/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	346	0	346	0	0.00
28/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	356	0	356	0	0.00
28/01/2022	R023 On 05-May-22			Bond Future	5.55	103.2393	5.5476	103.2393	14,889.00
28/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	632	1	632	1	0.00
28/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	639	1	639	1	0.00
28/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	646	1	646	1	0.00
28/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	45	0	45	0	0.00
28/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	46	0	46	0	0.00
28/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	47	0	47	0	0.00
28/01/2022	R023 On 04-August-22			Bond Future	5.70	104.5781	5.7009	104.5781	2,360.00
28/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	310	0	310	0	0.00
28/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	313	0	313	0	0.00
28/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	317	0	317	0	0.00
28/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	127	0	127	0	0.00
28/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	128	0	128	0	0.00
28/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	130	0	130	0	0.00
28/01/2022	R023 On 03-November-22			Bond Future	5.97	102.0495	5.9687	102.0495	0.00
28/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	204	0	204	0	0.00
28/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	200	0	200	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
28/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	202	0	202	0	0.00
28/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	113	0	113	0	0.00
28/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	114	0	114	0	0.00
28/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	111	0	111	0	0.00
28/01/2022	R035 On 03-February-22			Bond Future	10.35	94.2266	10.3480	94.2266	12,403.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	683.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	59	0	59	0	280.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	9268	10	9268	10	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4430	5	4430	5	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6108	7	6108	7	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5574	6	5574	6	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	245	1	245	1	500.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6461	7	6461	7	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	8424	9	8424	9	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5812	7	5812	7	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4	0	4	0	200.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5454	6	5454	6	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5514	6	5514	6	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4309	5	4309	5	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	4793	6	4793	6	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	548	1	548	1	1,600.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1779	2	1779	2	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2008	3	2008	3	0.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	288	1	288	1	200.00
28/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	514	1	514	1	0.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	566	0	566	0	500.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	867	1	867	1	0.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	955	1	955	1	0.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	88	0	88	0	200.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	534	0	534	0	0.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	1,600.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	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
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2868	2	2868	2	0.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	200.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	500.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	280.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	683.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	280.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	200.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	63	0	63	0	683.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,800.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1702	1	1702	1	0.00
28/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	4386	4	4386	4	0.00
28/01/2022	R035 On 05-May-22			Bond Future	10.53	90.8892	10.5337	90.8892	70,742.00
28/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7086	8	7086	8	0.00
28/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3152	4	3152	4	0.00
28/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	12138	13	12138	13	0.00
28/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	6984	8	6984	8	0.00
28/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7035	8	7035	8	0.00
28/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	2753	3	2753	3	1,200.00
28/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1578	1	1578	1	0.00
28/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	374	0	374	0	0.00
28/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	380	0	380	0	0.00
28/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	63	0	63	0	1,200.00
28/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1355	1	1355	1	1,200.00
28/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	367	0	367	0	0.00
28/01/2022	R035 On 04-August-22			Bond Future	10.72	92.0494	10.7246	92.0494	48,495.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	4249	5	4249	5	0.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	8976	10	8976	10	0.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2831	3	2831	3	0.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2186	3	2186	3	400.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2765	3	2765	3	0.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2798	3	2798	3	0.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	665	1	665	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
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2513	3	2513	3	0.00
28/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	350	0	350	0	400.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	8215	8	8215	8	0.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3039	3	3039	3	100.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	6396	6	6396	6	0.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	3403	3	3403	3	0.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2765	2	2765	2	0.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2794	2	2794	2	0.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	1789	2	1789	2	100.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2735	2	2735	2	0.00
28/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	589	1	589	1	400.00
28/01/2022	R035 On 03-November-22			Bond Future	10.91	88.7723	10.9141	88.7723	0.00
28/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4114	5	4114	5	0.00
28/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4078	5	4078	5	0.00
28/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4149	5	4149	5	0.00
28/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2744	2	2744	2	0.00
28/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2791	2	2791	2	0.00
28/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2767	2	2767	2	0.00
28/01/2022	R186 On 03-February-22			Bond Future	7.78	112.3840	7.7838	112.3840	15,818.00
28/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
28/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
28/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	0.00
28/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2082	2	2082	2	0.00
28/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2126	2	2126	2	0.00
28/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	2169	2	2169	2	0.00
28/01/2022	R186 On 05-May-22			Bond Future	7.98	113.7717	7.9764	113.7717	73,813.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2994	3	2994	3	0.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3993	4	3993	4	0.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2009	2	2009	2	0.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2120	2	2120	2	454.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1014	1	1014	1	435.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	44	0	44	0	3,600.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1982	2	1982	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
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4833	5	4833	5	0.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2036	2	2036	2	0.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1571	2	1571	2	454.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	424	0	424	0	3,600.00
28/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	245	0	245	0	435.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	3092	3	3092	3	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2445	2	2445	2	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	915	1	915	1	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	664	1	664	1	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	120	0	120	0	454.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	689	1	689	1	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	5206	5	5206	5	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1403	1	1403	1	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	629	1	629	1	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	676	1	676	1	0.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	199	0	199	0	454.00
28/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	364	0	364	0	4,035.00
28/01/2022	R186 On 04-August-22			Bond Future	8.17	109.9869	8.1710	109.9869	0.00
28/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1563	2	1563	2	0.00
28/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	168	0	168	0	3,600.00
28/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1543	2	1543	2	0.00
28/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1582	2	1582	2	0.00
28/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	6137	6	6137	6	0.00
28/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1228	1	1228	1	3,600.00
28/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	235	0	235	0	3,600.00
28/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1662	2	1662	2	0.00
28/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1699	2	1699	2	0.00
28/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	4892	5	4892	5	0.00
28/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	2033	2	2033	2	0.00
28/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1680	2	1680	2	0.00
28/01/2022	R186 On 03-November-22			Bond Future	8.39	111.3995	8.3863	111.3995	0.00
28/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2309	2	2309	2	0.00
28/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2266	2	2266	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
28/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2287	2	2287	2	0.00
28/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1739	2	1739	2	0.00
28/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1754	2	1754	2	0.00
28/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1725	2	1725	2	0.00
28/01/2022	R197 On 03-February-22			Bond Future	321.58	321.3787	321.5792	321.3787	981.00
28/01/2022	R197 On 05-May-22			Bond Future	325.63	325.4272	325.6267	325.4272	792.00
28/01/2022	R197 On 04-August-22			Bond Future	321.60	321.4027	321.5998	321.4027	0.00
28/01/2022	R197 On 03-November-22			Bond Future	325.81	325.6054	325.8050	325.6054	0.00
28/01/2022	R202 On 03-February-22			Bond Future	242.45	242.4385	242.4535	242.4385	6,620.00
28/01/2022	R202 On 05-May-22			Bond Future	245.50	245.4926	245.5049	245.4926	6,351.00
28/01/2022	R202 On 04-August-22			Bond Future	244.34	244.3316	244.3413	244.3316	91.00
28/01/2022	R202 On 03-November-22			Bond Future	247.54	247.5265	247.5362	247.5265	0.00
28/01/2022	R209 On 03-February-22			Bond Future	10.32	72.9166	10.3216	72.9166	5,461.00
28/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	3953	5	3953	5	0.00
28/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	3848	4	3848	4	0.00
28/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	3901	5	3901	5	0.00
28/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
28/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
28/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
28/01/2022	R209 On 05-May-22			Bond Future	10.49	70.6748	10.4859	70.6748	18,875.00
28/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	7949	9	7949	9	0.00
28/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5507	6	5507	6	0.00
28/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5419	6	5419	6	0.00
28/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5463	6	5463	6	0.00
28/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	330	0	330	0	8,525.00
28/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	1183	1	1183	1	0.00
28/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	2652	3	2652	3	0.00
28/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	1194	1	1194	1	3,050.00
28/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	2522	2	2522	2	9,000.00
28/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	4629	4	4629	4	0.00
28/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	398	0	398	0	0.00
28/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	404	0	404	0	0.00
28/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	391	0	391	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
28/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	153	0	153	0	12,050.00
28/01/2022	R209 On 04-August-22			Bond Future	10.65	71.6083	10.6484	71.6083	1,550.00
28/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2295	3	2295	3	0.00
28/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2240	3	2240	3	0.00
28/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2267	3	2267	3	0.00
28/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2643	2	2643	2	0.00
28/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2671	2	2671	2	0.00
28/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2616	2	2616	2	0.00
28/01/2022	R209 On 03-November-22			Bond Future	10.82	69.3856	10.8168	69.3856	0.00
28/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3466	4	3466	4	0.00
28/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3497	4	3497	4	0.00
28/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3528	4	3528	4	0.00
28/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2401	2	2401	2	0.00
28/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2422	2	2422	2	0.00
28/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2443	2	2443	2	0.00
28/01/2022	R210 On 03-February-22			Bond Future	214.06	213.5562	214.0625	213.5562	1,186.00
28/01/2022	R210 On 05-May-22			Bond Future	213.88	213.3739	213.8842	213.3739	1,039.00
28/01/2022	R210 On 04-August-22			Bond Future	216.76	216.2435	216.7599	216.2435	266.00
28/01/2022	R210 On 03-November-22			Bond Future	216.67	216.1489	216.6707	216.1489	0.00
28/01/2022	R213 On 03-February-22			Bond Future	9.68	87.6074	9.6832	87.6074	17,934.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	220.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2945	3	2945	3	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4693	5	4693	5	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2441	3	2441	3	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2541	3	2541	3	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1502	2	1502	2	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1550	2	1550	2	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1	0	1	0	430.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	186	0	186	0	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	653	1	653	1	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	200.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	102.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5038	5	5038	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
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1694	2	1694	2	0.00
28/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1598	2	1598	2	0.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	40	0	40	0	0.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2509	2	2509	2	0.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	736	0	736	0	200.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	33	0	33	0	430.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	220.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	4865	4	4865	4	0.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	430.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5842	5	5842	5	0.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	247	0	247	0	102.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	44	0	44	0	0.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	48	0	48	0	0.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	6	0	6	0	220.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	8	0	8	0	200.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	3	0	3	0	102.00
28/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2895	2	2895	2	0.00
28/01/2022	R213 On 05-May-22			Bond Future	9.87	85.1372	9.8723	85.1372	20,963.00
28/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4397	5	4397	5	0.00
28/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4356	5	4356	5	0.00
28/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4316	5	4316	5	0.00
28/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	508	0	508	0	0.00
28/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	516	0	516	0	0.00
28/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	525	0	525	0	0.00
28/01/2022	R213 On 04-August-22			Bond Future	10.07	86.2261	10.0674	86.2261	0.00
28/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1840	2	1840	2	0.00
28/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1794	2	1794	2	0.00
28/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1817	2	1817	2	0.00
28/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2682	2	2682	2	0.00
28/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2737	2	2737	2	0.00
28/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2709	2	2709	2	0.00
28/01/2022	R213 On 03-November-22			Bond Future	10.26	83.8181	10.2639	83.8181	0.00
28/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3034	3	3034	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
28/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2008	2	2008	2	0.00
28/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	640	1	640	1	200.00
28/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3007	3	3007	3	0.00
28/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2954	3	2954	3	0.00
28/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2980	3	2980	3	0.00
28/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2420	2	2420	2	0.00
28/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2441	2	2441	2	200.00
28/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2398	2	2398	2	0.00
28/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	6380	6	6380	6	0.00
28/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	3399	3	3399	3	200.00
28/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2377	2	2377	2	0.00
28/01/2022	R214 On 03-February-22			Bond Future	10.63	70.1911	10.6262	70.1911	11,604.00
28/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4302	5	4302	5	0.00
28/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4356	5	4356	5	0.00
28/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	4409	5	4409	5	0.00
28/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
28/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	R214 On 05-May-22			Bond Future	10.79	67.7607	10.7852	67.7607	16,773.00
28/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	5580	6	5580	6	0.00
28/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	5624	6	5624	6	0.00
28/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	5668	6	5668	6	0.00
28/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	439	0	439	0	0.00
28/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	433	0	433	0	0.00
28/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	426	0	426	0	0.00
28/01/2022	R214 On 04-August-22			Bond Future	10.95	68.6253	10.9474	68.6253	1,337.00
28/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2630	3	2630	3	0.00
28/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2660	3	2660	3	0.00
28/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	2691	3	2691	3	0.00
28/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2476	2	2476	2	0.00
28/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2450	2	2450	2	0.00
28/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2503	2	2503	2	0.00
28/01/2022	R214 On 03-November-22			Bond Future	11.11	66.2414	11.1068	66.2414	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
28/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3769	4	3769	4	0.00
28/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3801	4	3801	4	0.00
28/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	3737	4	3737	4	0.00
28/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2423	2	2423	2	0.00
28/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2444	2	2444	2	0.00
28/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2466	2	2466	2	0.00
28/01/2022	R248 On 03-February-22			Bond Future	10.62	88.3912	10.6160	88.3912	125,180.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	5	0	5	0	900.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6160	7	6160	7	0.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	991	2	991	2	0.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	25	0	25	0	1,300.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2845	4	2845	4	1,400.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6028	7	6028	7	0.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	6094	7	6094	7	0.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	2177	3	2177	3	900.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	93	0	93	0	100.00
28/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	254	1	254	1	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1136	1	1136	1	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	84	0	84	0	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	4875	4	4875	4	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	3244	2	3244	2	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	6563	6	6563	6	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	37	0	37	0	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2466	2	2466	2	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1748	1	1748	1	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	363	0	363	0	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
28/01/2022	R248 On 05-May-22			Bond Future	10.77	85.0458	10.7733	85.0458	159,613.00
28/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	7517	8	7517	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
28/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	7407	8	7407	8	0.00
28/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	7462	8	7462	8	0.00
28/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	490	0	490	0	0.00
28/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	474	0	474	0	0.00
28/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	482	0	482	0	0.00
28/01/2022	R248 On 04-August-22			Bond Future	10.93	86.1309	10.9339	86.1309	6,016.00
28/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3451	4	3451	4	0.00
28/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3374	4	3374	4	0.00
28/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3412	4	3412	4	0.00
28/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3013	3	3013	3	0.00
28/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	3045	3	3045	3	0.00
28/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2980	3	2980	3	0.00
28/01/2022	R248 On 03-November-22			Bond Future	11.09	82.8401	11.0916	82.8401	0.00
28/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	4562	5	4562	5	0.00
28/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	4603	5	4603	5	0.00
28/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	4643	5	4643	5	0.00
28/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3130	3	3130	3	0.00
28/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3103	3	3103	3	0.00
28/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	3076	3	3076	3	0.00