



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 February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	2025 On 05-May-22			Bond Future	158.59	158.5773	158.5939	158.5773	5,456.00
17/02/2022	2025 On 04-August-22			Bond Future	159.01	158.9937	159.0106	158.9937	1,130.00
17/02/2022	2025 On 03-November-22			Bond Future	161.40	161.3796	161.3955	161.3796	0.00
17/02/2022	2025 On 02-February-23			Bond Future	162.15	162.1338	162.1493	162.1338	0.00
17/02/2022	2029 On 05-May-22			Bond Future	116.46	116.3652	116.4566	116.3652	2,746.00
17/02/2022	2029 On 04-August-22			Bond Future	117.95	117.8569	117.9494	117.8569	1,844.00
17/02/2022	2029 On 03-November-22			Bond Future	118.49	118.3969	118.4899	118.3969	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
17/02/2022	2029 On 02-February-23			Bond Future	120.26	120.1632	120.2573	120.1632	0.00
17/02/2022	2030 On 05-May-22			Bond Future	9.19	95.4100	9.1886	95.4100	74,420.00
17/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	18	0	18	0	200.00
17/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	9095	9	9095	9	0.00
17/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	5262	5	5262	5	0.00
17/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	5306	5	5306	5	0.00
17/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1963	2	1963	2	0.00
17/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	3008	3	3008	3	0.00
17/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	672	1	672	1	200.00
17/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	813	1	813	1	1,800.00
17/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2820	3	2820	3	0.00
17/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	84	0	84	0	1,800.00
17/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	259	0	259	0	1,073.00
17/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	5350	5	5350	5	0.00
17/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	4222	4	4222	4	0.00
17/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	1393	1	1393	1	7,500.00
17/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	1594	2	1594	2	0.00
17/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	637	1	637	1	5,000.00
17/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	2675	3	2675	3	0.00
17/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	2389	3	2389	3	0.00
17/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	204	0	204	0	0.00
17/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	5769	6	5769	6	0.00
17/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	702	1	702	1	5,000.00
17/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1125	1	1125	1	1,073.00
17/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	209	0	209	0	200.00
17/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	213	0	213	0	0.00
17/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	32	0	32	0	1,800.00
17/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	351	0	351	0	1,073.00
17/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	8045	8	8045	8	0.00
17/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	4108	4	4108	4	0.00
17/02/2022	2030 On 04-August-22			Bond Future	9.39	92.6040	9.3855	92.6040	26,505.00
17/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	1370	1	1370	1	800.00
17/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	2571	2	2571	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
17/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	367	0	367	0	800.00
17/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	2600	2	2600	2	0.00
17/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	2629	2	2629	2	0.00
17/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	7797	8	7797	8	0.00
17/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	325	0	325	0	800.00
17/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	1755	2	1755	2	0.00
17/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	1776	2	1776	2	0.00
17/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	6045	6	6045	6	0.00
17/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	1797	2	1797	2	0.00
17/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	3080	3	3080	3	0.00
17/02/2022	2030 On 03-November-22			Bond Future	9.53	93.9762	9.5346	93.9762	0.00
17/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	4171	4	4171	4	0.00
17/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	4139	4	4139	4	0.00
17/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	4204	4	4204	4	0.00
17/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	1496	2	1496	2	0.00
17/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	1525	2	1525	2	0.00
17/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	1511	2	1511	2	0.00
17/02/2022	2030 On 02-February-23			Bond Future	9.71	91.3534	9.7057	91.3534	0.00
17/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	3781	4	3781	4	0.00
17/02/2022	2030 On 02-February-23	9.94	Call	Bond Future	3589	3	3589	3	0.00
17/02/2022	2030 On 02-February-23	8.81	Call	Bond Future	1197	1	1197	1	102.00
17/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	3725	4	3725	4	0.00
17/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	3753	4	3753	4	0.00
17/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1866	2	1866	2	0.00
17/02/2022	2030 On 02-February-23	9.66	Call	Bond Future	2872	3	2872	3	0.00
17/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	3221	3	3221	3	0.00
17/02/2022	2030 On 02-February-23	8.81	Put	Bond Future	5545	6	5545	6	0.00
17/02/2022	2030 On 02-February-23	9.66	Put	Bond Future	3088	3	3088	3	102.00
17/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	4289	4	4289	4	0.00
17/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	2361	2	2361	2	0.00
17/02/2022	2030 On 02-February-23	9.94	Put	Bond Future	2493	3	2493	3	102.00
17/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	2397	3	2397	3	0.00
17/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	2378	3	2378	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
17/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	2778	3	2778	3	0.00
17/02/2022	2032 On 05-May-22			Bond Future	9.61	91.9799	9.6148	91.9799	138,257.00
17/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	1553	1	1553	1	780.00
17/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	3845	4	3845	4	780.00
17/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	4351	4	4351	4	993.00
17/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	8050	8	8050	8	0.00
17/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	7950	8	7950	8	0.00
17/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	8755	8	8755	8	0.00
17/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	7748	7	7748	7	0.00
17/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	8000	8	8000	8	0.00
17/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	96	0	96	0	0.00
17/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	98	0	98	0	0.00
17/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	108	0	108	0	993.00
17/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	68	0	68	0	780.00
17/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	460	1	460	1	0.00
17/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	94	0	94	0	0.00
17/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	573	1	573	1	0.00
17/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	1760	2	1760	2	0.00
17/02/2022	2032 On 04-August-22			Bond Future	9.79	93.1361	9.7948	93.1361	0.00
17/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	9909	10	9909	10	0.00
17/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	11251	11	11251	11	0.00
17/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	3752	4	3752	4	0.00
17/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	3789	4	3789	4	0.00
17/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	3826	4	3826	4	0.00
17/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	2160	2	2160	2	800.00
17/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	570	1	570	1	800.00
17/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	5488	6	5488	6	0.00
17/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	2592	3	2592	3	0.00
17/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	1458	2	1458	2	0.00
17/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	1440	2	1440	2	0.00
17/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	186	0	186	0	0.00
17/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	263	0	263	0	800.00
17/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	1422	2	1422	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
17/02/2022	2032 On 03-November-22			Bond Future	9.94	90.3632	9.9421	90.3632	0.00
17/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	5373	5	5373	5	0.00
17/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	4986	5	4986	5	0.00
17/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	1341	1	1341	1	180.00
17/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	3404	3	3404	3	0.00
17/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	4720	5	4720	5	0.00
17/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	3564	3	3564	3	0.00
17/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	1441	1	1441	1	454.00
17/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	4783	5	4783	5	0.00
17/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	2469	3	2469	3	454.00
17/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	2354	2	2354	2	180.00
17/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	1608	2	1608	2	180.00
17/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	4977	5	4977	5	0.00
17/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	1717	2	1717	2	454.00
17/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1465	2	1465	2	0.00
17/02/2022	2032 On 02-February-23			Bond Future	10.10	91.6930	10.1048	91.6930	0.00
17/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	4133	4	4133	4	0.00
17/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	4165	4	4165	4	0.00
17/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	1439	1	1439	1	454.00
17/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	3466	3	3466	3	0.00
17/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	4519	4	4519	4	0.00
17/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	4197	4	4197	4	0.00
17/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	2607	3	2607	3	0.00
17/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	2399	3	2399	3	454.00
17/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	3166	3	3166	3	454.00
17/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	5912	6	5912	6	0.00
17/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	2628	3	2628	3	0.00
17/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	2650	3	2650	3	0.00
17/02/2022	2033 On 05-May-22			Bond Future	113.49	113.7467	113.4869	113.7467	2,371.00
17/02/2022	2033 On 04-August-22			Bond Future	114.94	115.2048	114.9417	115.2048	4,967.00
17/02/2022	2033 On 03-November-22			Bond Future	115.36	115.6232	115.3552	115.6232	0.00
17/02/2022	2033 On 02-February-23			Bond Future	117.08	117.3480	117.0755	117.3480	0.00
17/02/2022	2037 On 05-May-22			Bond Future	10.21	89.2454	10.2124	89.2454	85,031.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	10209	10	10209	10	0.00
17/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	10099	10	10099	10	0.00
17/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	10154	10	10154	10	0.00
17/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	81	0	81	0	0.00
17/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	84	0	84	0	0.00
17/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	82	0	82	0	0.00
17/02/2022	2037 On 04-August-22			Bond Future	10.39	86.1116	10.3852	86.1116	49,415.00
17/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	4896	5	4896	5	0.00
17/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	6295	6	6295	6	1,050.00
17/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1896	2	1896	2	50.00
17/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	7321	7	7321	7	0.00
17/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	9982	10	9982	10	0.00
17/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	4851	5	4851	5	0.00
17/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	4807	5	4807	5	0.00
17/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	1549	2	1549	2	0.00
17/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	452	0	452	0	1,050.00
17/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	1513	2	1513	2	0.00
17/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	835	1	835	1	50.00
17/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	3820	4	3820	4	0.00
17/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	1531	2	1531	2	50.00
17/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1065	1	1065	1	0.00
17/02/2022	2037 On 03-November-22			Bond Future	10.52	87.3883	10.5202	87.3883	0.00
17/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	6531	6	6531	6	0.00
17/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	6620	7	6620	7	0.00
17/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	6575	6	6575	6	0.00
17/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	1659	2	1659	2	0.00
17/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	1674	2	1674	2	0.00
17/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	1645	2	1645	2	0.00
17/02/2022	2037 On 02-February-23			Bond Future	10.67	84.4187	10.6701	84.4187	0.00
17/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	5231	5	5231	5	0.00
17/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	5155	5	5155	5	0.00
17/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	5193	5	5193	5	0.00
17/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	2890	3	2890	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
17/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	2913	3	2913	3	0.00
17/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	2868	3	2868	3	0.00
17/02/2022	2038 On 05-May-22			Bond Future	130.58	130.3955	130.5819	130.3955	4,174.00
17/02/2022	2038 On 04-August-22			Bond Future	130.44	130.2485	130.4375	130.2485	2,669.00
17/02/2022	2038 On 03-November-22			Bond Future	132.39	132.2038	132.3945	132.2038	0.00
17/02/2022	2038 On 02-February-23			Bond Future	132.51	132.3164	132.5094	132.3164	0.00
17/02/2022	2040 On 05-May-22			Bond Future	10.39	91.4155	10.3899	91.4155	62,316.00
17/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	505	1	505	1	1,200.00
17/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	10246	10	10246	10	0.00
17/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	10188	10	10188	10	0.00
17/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	10304	10	10304	10	0.00
17/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2834	3	2834	3	1,200.00
17/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	16537	17	16537	17	0.00
17/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	6	0	6	0	1,200.00
17/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	1529	1	1529	1	0.00
17/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	108	0	108	0	0.00
17/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	106	0	106	0	0.00
17/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	110	0	110	0	0.00
17/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	4838	5	4838	5	0.00
17/02/2022	2040 On 04-August-22			Bond Future	10.56	88.0586	10.5592	88.0586	39,528.00
17/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	5111	5	5111	5	0.00
17/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	11296	11	11296	11	0.00
17/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	713	1	713	1	460.00
17/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	3613	4	3613	4	460.00
17/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	5063	5	5063	5	0.00
17/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	5158	5	5158	5	0.00
17/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	1759	2	1759	2	0.00
17/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	465	0	465	0	460.00
17/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	7196	7	7196	7	0.00
17/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	1798	2	1798	2	0.00
17/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	2617	3	2617	3	0.00
17/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	1779	2	1779	2	0.00
17/02/2022	2040 On 03-November-22			Bond Future	10.69	89.3644	10.6921	89.3644	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
17/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	6686	7	6686	7	0.00
17/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	6592	7	6592	7	0.00
17/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	6639	7	6639	7	0.00
17/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	1880	2	1880	2	0.00
17/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	1914	2	1914	2	0.00
17/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	1897	2	1897	2	0.00
17/02/2022	2040 On 02-February-23			Bond Future	10.84	86.1736	10.8391	86.1736	0.00
17/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	5138	5	5138	5	0.00
17/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	5177	5	5177	5	0.00
17/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	5215	5	5215	5	0.00
17/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3327	3	3327	3	0.00
17/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	3354	3	3354	3	0.00
17/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	3382	3	3382	3	0.00
17/02/2022	2044 On 05-May-22			Bond Future	10.44	88.0321	10.4431	88.0321	48,642.00
17/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	10192	10	10192	10	0.00
17/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	10075	10	10075	10	0.00
17/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	10134	10	10134	10	0.00
17/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	122	0	122	0	0.00
17/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	125	0	125	0	0.00
17/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	120	0	120	0	0.00
17/02/2022	2044 On 04-August-22			Bond Future	10.60	84.7578	10.6036	84.7578	21,683.00
17/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	5215	5	5215	5	0.00
17/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	5120	5	5120	5	0.00
17/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	5167	5	5167	5	0.00
17/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	1725	2	1725	2	0.00
17/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	1745	2	1745	2	0.00
17/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	1704	2	1704	2	0.00
17/02/2022	2044 On 03-November-22			Bond Future	10.73	86.0148	10.7294	86.0148	0.00
17/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	6560	7	6560	7	0.00
17/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	6607	7	6607	7	0.00
17/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	6654	7	6654	7	0.00
17/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	1992	2	1992	2	0.00
17/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2010	2	2010	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
17/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2029	2	2029	2	0.00
17/02/2022	2044 On 02-February-23			Bond Future	10.87	82.8999	10.8682	82.8999	0.00
17/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	5378	5	5378	5	0.00
17/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	5338	5	5338	5	0.00
17/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	5299	5	5299	5	0.00
17/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	3425	3	3425	3	0.00
17/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3397	3	3397	3	0.00
17/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3369	3	3369	3	0.00
17/02/2022	2046 On 05-May-22			Bond Future	119.37	119.4582	119.3730	119.4582	14,004.00
17/02/2022	2046 On 04-August-22			Bond Future	120.90	120.9893	120.9033	120.9893	2,969.00
17/02/2022	2046 On 03-November-22			Bond Future	120.79	120.8756	120.7871	120.8756	0.00
17/02/2022	2046 On 02-February-23			Bond Future	122.59	122.6793	122.5890	122.6793	0.00
17/02/2022	2050 On 05-May-22			Bond Future	123.73	123.7076	123.7251	123.7076	8,572.00
17/02/2022	2050 On 04-August-22			Bond Future	123.29	123.2728	123.2906	123.2728	1,194.00
17/02/2022	2050 On 03-November-22			Bond Future	125.14	125.1232	125.1402	125.1232	0.00
17/02/2022	2050 On 02-February-23			Bond Future	124.94	124.9226	124.9394	124.9226	0.00
17/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	AL37 On 05-May-22			Index Future	832.51	830.1290	832.5100	830.1290	0.00
17/02/2022	AL37 On 04-August-22			Index Future	842.86	840.4530	842.8640	840.4530	0.00
17/02/2022	AL37 On 03-November-22			Index Future	855.41	852.9710	855.4110	852.9710	0.00
17/02/2022	AL37 On 02-February-23			Index Future	867.97	865.4930	867.9660	865.4930	0.00
17/02/2022	AL7T On 05-May-22			Index Future	966.94	964.0170	966.9390	964.0170	0.00
17/02/2022	AL7T On 04-August-22			Index Future	978.97	976.0060	978.9650	976.0060	0.00
17/02/2022	AL7T On 03-November-22			Index Future	993.54	990.5430	993.5370	990.5430	0.00
17/02/2022	AL7T On 02-February-23			Index Future	1008.12	1005.0840	1008.1200	1005.0840	0.00
17/02/2022	ALBI On 05-May-22			Index Future	860.50	859.3910	860.4990	859.3910	124.00
17/02/2022	ALBI On 04-August-22			Index Future	871.20	870.0790	871.2010	870.0790	90.00
17/02/2022	ALBI On 03-November-22			Index Future	884.17	883.0380	884.1700	883.0380	0.00
17/02/2022	ALBI On 02-February-23			Index Future	897.15	896.0010	897.1470	896.0010	0.00
17/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2022	ES33 On 05-May-22			Bond Future	11.01	78.6395	11.0063	78.6395	87.00
17/02/2022	ES33 On 04-August-22			Bond Future	11.22	79.6475	11.2200	79.6475	263.00
17/02/2022	ES33 On 03-November-22			Bond Future	11.41	77.0619	11.4055	77.0619	0.00
17/02/2022	ES33 On 02-February-23			Bond Future	11.61	78.2134	11.6112	78.2134	0.00
17/02/2022	ES42 On 05-May-22			Bond Future	11.48	77.2522	11.4765	77.2522	1,190.00
17/02/2022	ES42 On 04-August-22			Bond Future	11.67	78.2423	11.6712	78.2423	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	ES42 On 03-November-22			Bond Future	11.84	75.1587	11.8419	75.1587	0.00
17/02/2022	ES42 On 02-February-23			Bond Future	12.02	76.2831	12.0232	76.2831	0.00
17/02/2022	GOVI On 05-May-22			GOVI	849.04	847.9080	849.0440	847.9080	989.00
17/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	608140	60	608140	60	0.00
17/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	608040	60	608040	60	0.00
17/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	607940	60	607940	60	0.00
17/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 04-August-22			GOVI	859.60	858.4530	859.6040	858.4530	0.00
17/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	403440	39	403440	39	0.00
17/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	403340	39	403340	39	0.00
17/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	403240	39	403240	39	0.00
17/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 03-November-22			GOVI	872.40	871.2390	872.4000	871.2390	0.00
17/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	519700	51	519700	51	0.00
17/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	519900	51	519900	51	0.00
17/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	519800	51	519800	51	0.00
17/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 02-February-23			GOVI	885.21	884.0300	885.2050	884.0300	0.00
17/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	343650	33	343650	33	0.00
17/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	343850	33	343850	33	0.00
17/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	343750	33	343750	33	0.00
17/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
17/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
17/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2022	IGOV On 05-May-22			Index Future	316.05	316.0680	316.0450	316.0680	499.00
17/02/2022	IGOV On 04-August-22			Index Future	320.05	320.0760	320.0520	320.0760	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
17/02/2022	IGOV On 03-November-22			Index Future	324.89	324.9190	324.8920	324.9190	0.00
17/02/2022	IGOV On 02-February-23			Index Future	329.74	329.7640	329.7360	329.7640	0.00
17/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
17/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7850	4.2150	95.7850	0.00
17/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.53	95.4500	4.5250	95.4500	0.00
17/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.57	95.3900	4.5700	95.3900	0.00
17/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.0850	4.8750	95.0850	72.00
17/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.92	95.0300	4.9200	95.0300	0.00
17/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.21	94.6350	5.2100	94.6350	0.00
17/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.26	94.6700	5.2600	94.6700	0.00
17/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.73	94.1550	5.7250	94.1550	68.00
17/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.06	93.8100	6.0600	93.8100	0.00
17/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.20	93.6450	6.2000	93.6450	0.00
17/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.36	93.4850	6.3550	93.4850	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.50	93.3350	6.4950	93.3350	0.00
17/02/2022	R023 On 05-May-22			Bond Future	5.28	103.3858	5.2843	103.3858	14,778.00
17/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	812	1	812	1	0.00
17/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	819	1	819	1	0.00
17/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	826	1	826	1	0.00
17/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	17	0	17	0	0.00
17/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	17	0	17	0	0.00
17/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	18	0	18	0	0.00
17/02/2022	R023 On 04-August-22			Bond Future	5.43	104.6617	5.4314	104.6617	2,360.00
17/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	411	0	411	0	0.00
17/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	416	0	416	0	0.00
17/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	420	0	420	0	0.00
17/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	82	0	82	0	0.00
17/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	83	0	83	0	0.00
17/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	84	0	84	0	0.00
17/02/2022	R023 On 03-November-22			Bond Future	4.85	102.3322	4.8471	102.3322	0.00
17/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	461	0	461	0	0.00
17/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	455	0	455	0	0.00
17/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	458	0	458	0	0.00
17/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	23	0	23	0	0.00
17/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	23	0	23	0	0.00
17/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	22	0	22	0	0.00
17/02/2022	R035 On 05-May-22			Bond Future	10.04	93.3055	10.0408	93.3055	73,862.00
17/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	5444	5	5444	5	0.00
17/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	10011	10	10011	10	0.00
17/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	15299	15	15299	15	0.00
17/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	4916	5	4916	5	1,200.00
17/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	9901	10	9901	10	0.00
17/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	9956	10	9956	10	0.00
17/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	75	0	75	0	0.00
17/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	77	0	77	0	0.00
17/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	522	1	522	1	0.00
17/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	5	0	5	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	74	0	74	0	0.00
17/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	428	0	428	0	1,200.00
17/02/2022	R035 On 04-August-22			Bond Future	10.22	94.4390	10.2204	94.4390	48,495.00
17/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	4812	5	4812	5	0.00
17/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	6629	7	6629	7	0.00
17/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	3918	4	3918	4	400.00
17/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	11881	12	11881	12	0.00
17/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	4378	4	4378	4	0.00
17/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	4768	5	4768	5	0.00
17/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	4724	5	4724	5	0.00
17/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	917	1	917	1	400.00
17/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1621	2	1621	2	100.00
17/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	4149	4	4149	4	0.00
17/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	1932	2	1932	2	0.00
17/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	5579	6	5579	6	0.00
17/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	1532	2	1532	2	0.00
17/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	1550	2	1550	2	0.00
17/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	1701	2	1701	2	100.00
17/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	965	1	965	1	100.00
17/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	291	0	291	0	400.00
17/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	1514	2	1514	2	0.00
17/02/2022	R035 On 03-November-22			Bond Future	10.36	91.3716	10.3618	91.3716	0.00
17/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	6302	6	6302	6	0.00
17/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1726	2	1726	2	582.00
17/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	6347	6	6347	6	0.00
17/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	6391	6	6391	6	0.00
17/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	5691	6	5691	6	0.00
17/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	4025	4	4025	4	0.00
17/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	2712	3	2712	3	582.00
17/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	1812	2	1812	2	582.00
17/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	1563	2	1563	2	0.00
17/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	1577	2	1577	2	0.00
17/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	5272	5	5272	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
17/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	1592	2	1592	2	0.00
17/02/2022	R035 On 02-February-23			Bond Future	10.52	92.7538	10.5166	92.7538	0.00
17/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	5048	5	5048	5	0.00
17/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	5777	6	5777	6	0.00
17/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	5010	5	5010	5	0.00
17/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	5085	5	5085	5	0.00
17/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1881	2	1881	2	582.00
17/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	4297	4	4297	4	0.00
17/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	3412	3	3412	3	582.00
17/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	6428	6	6428	6	0.00
17/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	2867	3	2867	3	0.00
17/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	2912	3	2912	3	0.00
17/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	2489	3	2489	3	582.00
17/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	2889	3	2889	3	0.00
17/02/2022	R186 On 05-May-22			Bond Future	7.72	114.3162	7.7194	114.3162	73,346.00
17/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	67	0	67	0	3,600.00
17/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3809	4	3809	4	0.00
17/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4898	5	4898	5	0.00
17/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2680	2	2680	2	0.00
17/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2811	3	2811	3	454.00
17/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2648	2	2648	2	0.00
17/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1443	1	1443	1	435.00
17/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	378	0	378	0	435.00
17/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	637	1	637	1	3,600.00
17/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5787	5	5787	5	0.00
17/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	2152	2	2152	2	454.00
17/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2713	2	2713	2	0.00
17/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	301	0	301	0	0.00
17/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	456	1	456	1	0.00
17/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	34	0	34	0	454.00
17/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	1617	2	1617	2	0.00
17/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2185	2	2185	2	0.00
17/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	792	1	792	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
17/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	315	0	315	0	0.00
17/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	280	0	280	0	0.00
17/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	308	0	308	0	0.00
17/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	65	0	65	0	454.00
17/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	139	0	139	0	4,035.00
17/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4190	5	4190	5	0.00
17/02/2022	R186 On 04-August-22			Bond Future	7.91	110.4675	7.9137	110.4675	8.00
17/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	2081	2	2081	2	0.00
17/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	248	0	248	0	3,600.00
17/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	2058	2	2058	2	0.00
17/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	2104	2	2104	2	0.00
17/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	7027	7	7027	7	0.00
17/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1685	2	1685	2	3,600.00
17/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	143	0	143	0	3,600.00
17/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1201	1	1201	1	0.00
17/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1231	1	1231	1	0.00
17/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	3989	4	3989	4	0.00
17/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1507	2	1507	2	0.00
17/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1216	1	1216	1	0.00
17/02/2022	R186 On 03-November-22			Bond Future	8.05	112.1032	8.0498	112.1032	0.00
17/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2985	3	2985	3	0.00
17/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2937	3	2937	3	0.00
17/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2961	3	2961	3	0.00
17/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1201	1	1201	1	0.00
17/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1212	1	1212	1	0.00
17/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1190	1	1190	1	0.00
17/02/2022	R186 On 02-February-23			Bond Future	8.22	108.4623	8.2153	108.4623	0.00
17/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	2397	2	2397	2	0.00
17/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	2359	2	2359	2	0.00
17/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	2378	2	2378	2	0.00
17/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	1988	2	1988	2	0.00
17/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2002	2	2002	2	0.00
17/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	1973	2	1973	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
17/02/2022	R197 On 05-May-22			Bond Future	326.38	326.3228	326.3779	326.3228	753.00
17/02/2022	R197 On 04-August-22			Bond Future	322.16	322.1050	322.1609	322.1050	0.00
17/02/2022	R197 On 03-November-22			Bond Future	327.00	326.9417	326.9956	326.9417	0.00
17/02/2022	R197 On 02-February-23			Bond Future	323.28	323.2292	323.2827	323.2292	0.00
17/02/2022	R202 On 05-May-22			Bond Future	250.62	250.5859	250.6206	250.5859	6,392.00
17/02/2022	R202 On 04-August-22			Bond Future	249.37	249.3358	249.3713	249.3358	91.00
17/02/2022	R202 On 03-November-22			Bond Future	253.11	253.0779	253.1118	253.0779	0.00
17/02/2022	R202 On 02-February-23			Bond Future	252.32	252.2903	252.3238	252.2903	0.00
17/02/2022	R209 On 05-May-22			Bond Future	10.01	72.7099	10.0098	72.7099	21,891.00
17/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	10564	10	10564	10	0.00
17/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	7955	8	7955	8	0.00
17/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	7859	8	7859	8	0.00
17/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	7907	8	7907	8	0.00
17/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	991	1	991	1	8,525.00
17/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	2502	2	2502	2	0.00
17/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	4629	5	4629	5	0.00
17/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	432	0	432	0	1,050.00
17/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1101	1	1101	1	11,000.00
17/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	2550	3	2550	3	0.00
17/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	102	0	102	0	0.00
17/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	104	0	104	0	0.00
17/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	100	0	100	0	0.00
17/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	28	0	28	0	12,050.00
17/02/2022	R209 On 04-August-22			Bond Future	10.16	73.6239	10.1632	73.6239	1,550.00
17/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	3859	4	3859	4	0.00
17/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	3784	4	3784	4	0.00
17/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	3821	4	3821	4	0.00
17/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1467	1	1467	1	0.00
17/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	1485	2	1485	2	0.00
17/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1450	1	1450	1	0.00
17/02/2022	R209 On 03-November-22			Bond Future	10.29	71.5685	10.2892	71.5685	400.00
17/02/2022	R209 On 03-November-22	11.50	Call	Bond Future	7315	7	7315	7	0.00
17/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	5347	5	5347	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
17/02/2022	R209 On 03-November-22	10.50	Call	Bond Future	3533	3	3533	3	0.00
17/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	5386	5	5386	5	0.00
17/02/2022	R209 On 03-November-22	9.50	Call	Bond Future	1004	1	1004	1	1,000.00
17/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	5425	5	5425	5	0.00
17/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1392	1	1392	1	0.00
17/02/2022	R209 On 03-November-22	9.50	Put	Bond Future	5680	6	5680	6	0.00
17/02/2022	R209 On 03-November-22	10.50	Put	Bond Future	2352	2	2352	2	1,000.00
17/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1405	1	1405	1	0.00
17/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1419	1	1419	1	0.00
17/02/2022	R209 On 03-November-22	11.50	Put	Bond Future	889	1	889	1	1,000.00
17/02/2022	R209 On 02-February-23			Bond Future	10.43	72.6215	10.4260	72.6215	0.00
17/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	4496	4	4496	4	0.00
17/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	4429	4	4429	4	0.00
17/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	4463	4	4463	4	0.00
17/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	2460	2	2460	2	0.00
17/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	2500	3	2500	3	0.00
17/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	2480	3	2480	3	0.00
17/02/2022	R210 On 05-May-22			Bond Future	215.75	216.0927	215.7547	216.0927	1,039.00
17/02/2022	R210 On 04-August-22			Bond Future	218.52	218.8627	218.5205	218.8627	266.00
17/02/2022	R210 On 03-November-22			Bond Future	218.87	219.2215	218.8722	219.2215	0.00
17/02/2022	R210 On 02-February-23			Bond Future	222.14	222.4923	222.1373	222.4923	0.00
17/02/2022	R213 On 05-May-22			Bond Future	9.46	86.5880	9.4554	86.5880	24,260.00
17/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	6224	6	6224	6	0.00
17/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	6179	6	6179	6	0.00
17/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	6134	6	6134	6	0.00
17/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	150	0	150	0	0.00
17/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	154	0	154	0	0.00
17/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	157	0	157	0	0.00
17/02/2022	R213 On 04-August-22			Bond Future	9.64	87.6417	9.6423	87.6417	0.00
17/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2934	3	2934	3	0.00
17/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2872	3	2872	3	0.00
17/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2903	3	2903	3	0.00
17/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	1615	2	1615	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
17/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	1655	2	1655	2	0.00
17/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	1635	2	1635	2	0.00
17/02/2022	R213 On 03-November-22			Bond Future	9.79	85.4183	9.7870	85.4183	0.00
17/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	4451	4	4451	4	0.00
17/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	3135	3	3135	3	0.00
17/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	3764	4	3764	4	0.00
17/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	1171	1	1171	1	200.00
17/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2745	3	2745	3	0.00
17/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	4384	4	4384	4	0.00
17/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	4417	4	4417	4	0.00
17/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	1276	1	1276	1	476.00
17/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	4350	4	4350	4	0.00
17/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	1483	2	1483	2	200.00
17/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	4345	5	4345	5	0.00
17/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1454	2	1454	2	0.00
17/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1469	2	1469	2	0.00
17/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	2479	3	2479	3	476.00
17/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	4557	5	4557	5	0.00
17/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	1769	2	1769	2	476.00
17/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2171	2	2171	2	200.00
17/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1440	2	1440	2	0.00
17/02/2022	R213 On 02-February-23			Bond Future	9.95	86.7083	9.9479	86.7083	0.00
17/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	3768	4	3768	4	0.00
17/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	1368	1	1368	1	476.00
17/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	3740	4	3740	4	0.00
17/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	3797	4	3797	4	0.00
17/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	4150	4	4150	4	0.00
17/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	3198	3	3198	3	0.00
17/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2217	2	2217	2	476.00
17/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	2454	3	2454	3	0.00
17/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	2474	3	2474	3	0.00
17/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	5327	6	5327	6	0.00
17/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	2896	3	2896	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	2434	3	2434	3	0.00
17/02/2022	R214 On 05-May-22			Bond Future	10.37	69.5609	10.3671	69.5609	16,514.00
17/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	7758	8	7758	8	0.00
17/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	7807	8	7807	8	0.00
17/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	7855	8	7855	8	0.00
17/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	123	0	123	0	0.00
17/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	120	0	120	0	0.00
17/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	117	0	117	0	0.00
17/02/2022	R214 On 04-August-22			Bond Future	10.52	70.4052	10.5212	70.4052	1,337.00
17/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	4132	4	4132	4	0.00
17/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	4170	4	4170	4	0.00
17/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	4209	4	4209	4	0.00
17/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1502	1	1502	1	0.00
17/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1484	1	1484	1	0.00
17/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1519	2	1519	2	0.00
17/02/2022	R214 On 03-November-22			Bond Future	10.64	68.1779	10.6431	68.1779	0.00
17/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	5572	6	5572	6	0.00
17/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	5533	6	5533	6	0.00
17/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	5493	6	5493	6	0.00
17/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1544	2	1544	2	0.00
17/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1558	2	1558	2	0.00
17/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1573	2	1573	2	0.00
17/02/2022	R214 On 02-February-23			Bond Future	10.77	69.2099	10.7748	69.2099	0.00
17/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	4534	5	4534	5	0.00
17/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	4467	5	4467	5	0.00
17/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	4501	5	4501	5	0.00
17/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	2772	3	2772	3	0.00
17/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	2794	3	2794	3	0.00
17/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	2750	3	2750	3	0.00
17/02/2022	R248 On 05-May-22			Bond Future	10.37	87.3778	10.3651	87.3778	190,964.00
17/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	10264	10	10264	10	0.00
17/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	10144	10	10144	10	0.00
17/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	10204	10	10204	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	131	0	131	0	0.00
17/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	125	0	125	0	0.00
17/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	128	0	128	0	0.00
17/02/2022	R248 On 04-August-22			Bond Future	10.52	88.4385	10.5170	88.4385	6,019.00
17/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	5382	5	5382	5	0.00
17/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	2764	3	2764	3	2,400.00
17/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	768	1	768	1	2,400.00
17/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	5333	5	5333	5	0.00
17/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	5284	5	5284	5	0.00
17/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	1873	2	1873	2	0.00
17/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	1851	2	1851	2	0.00
17/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	3665	4	3665	4	0.00
17/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	7422	7	7422	7	0.00
17/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	1830	2	1830	2	0.00
17/02/2022	R248 On 03-November-22			Bond Future	10.64	85.3450	10.6368	85.3450	0.00
17/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	6798	7	6798	7	0.00
17/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	6749	7	6749	7	0.00
17/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	6847	7	6847	7	0.00
17/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2028	2	2028	2	0.00
17/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2010	2	2010	2	0.00
17/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	1991	2	1991	2	0.00
17/02/2022	R248 On 02-February-23			Bond Future	10.77	86.6369	10.7664	86.6369	0.00
17/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	5650	6	5650	6	0.00
17/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	5608	6	5608	6	0.00
17/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	5692	6	5692	6	0.00
17/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	3449	3	3449	3	0.00
17/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	3504	3	3504	3	0.00
17/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	3476	3	3476	3	0.00