



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	2025 On 03-February-22			Bond Future	155.09	155.1580	155.0939	155.1580	5,045.00
17/01/2022	2025 On 05-May-22			Bond Future	157.03	157.0975	157.0317	157.0975	673.00
17/01/2022	2025 On 04-August-22			Bond Future	157.48	157.5491	157.4820	157.5491	0.00
17/01/2022	2025 On 03-November-22			Bond Future	159.58	159.6486	159.5803	159.6486	0.00
17/01/2022	2029 On 03-February-22			Bond Future	113.93	113.9269	113.9324	113.9269	3,838.00
17/01/2022	2029 On 05-May-22			Bond Future	114.15	114.1498	114.1546	114.1498	2,200.00
17/01/2022	2029 On 04-August-22			Bond Future	115.66	115.6507	115.6553	115.6507	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
17/01/2022	2029 On 03-November-22			Bond Future	115.97	115.9667	115.9711	115.9667	0.00
17/01/2022	2030 On 03-February-22			Bond Future	9.43	92.4893	9.4331	92.4893	80,046.00
17/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	12	0	12	0	0.00
17/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2486	3	2486	3	0.00
17/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7051	7	7051	7	0.00
17/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1223	1	1223	1	1,000.00
17/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	1946	2	1946	2	0.00
17/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	711	1	711	1	0.00
17/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	684	1	684	1	0.00
17/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
17/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	19	0	19	0	1,000.00
17/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2034	2	2034	2	950.00
17/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	739	1	739	1	0.00
17/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	607	1	607	1	0.00
17/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	127	0	127	0	0.00
17/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	491	1	491	1	0.00
17/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	233	0	233	0	950.00
17/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1464	1	1464	1	0.00
17/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	928	1	928	1	101.00
17/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1892	2	1892	2	0.00
17/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	781	1	781	1	0.00
17/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	650	1	650	1	0.00
17/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	138	0	138	0	0.00
17/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	82	0	82	0	8,000.00
17/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3138	3	3138	3	0.00
17/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5675	5	5675	5	0.00
17/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3405	3	3405	3	0.00
17/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	701	1	701	1	0.00
17/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	675	1	675	1	0.00
17/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	152	0	152	0	101.00
17/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	354	0	354	0	0.00
17/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
17/01/2022	2030 On 05-May-22			Bond Future	9.64	93.6227	9.6358	93.6227	26,505.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	6953	7	6953	7	0.00
17/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3494	4	3494	4	0.00
17/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	315	0	315	0	200.00
17/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	389	0	389	0	1,800.00
17/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1068	1	1068	1	0.00
17/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	14	0	14	0	200.00
17/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3531	4	3531	4	0.00
17/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3568	4	3568	4	0.00
17/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2654	3	2654	3	0.00
17/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	52	0	52	0	1,800.00
17/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	131	0	131	0	1,073.00
17/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	8035	8	8035	8	0.00
17/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4617	4	4617	4	0.00
17/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4263	4	4263	4	0.00
17/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	721	1	721	1	0.00
17/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	733	1	733	1	200.00
17/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10339	10	10339	10	0.00
17/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6280	6	6280	6	0.00
17/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2528	2	2528	2	1,073.00
17/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	744	1	744	1	0.00
17/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	189	0	189	0	1,800.00
17/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1082	1	1082	1	1,073.00
17/01/2022	2030 On 04-August-22			Bond Future	9.85	90.8253	9.8488	90.8253	0.00
17/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	736	1	736	1	800.00
17/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1558	2	1558	2	0.00
17/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	201	0	201	0	800.00
17/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1579	2	1579	2	0.00
17/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1600	2	1600	2	0.00
17/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5866	6	5866	6	0.00
17/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	691	1	691	1	800.00
17/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3023	3	3023	3	0.00
17/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3052	3	3052	3	0.00
17/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8176	8	8176	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
17/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3081	3	3081	3	0.00
17/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4742	5	4742	5	0.00
17/01/2022	2030 On 03-November-22			Bond Future	10.05	92.0157	10.0527	92.0157	0.00
17/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2771	3	2771	3	0.00
17/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2747	3	2747	3	0.00
17/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2797	3	2797	3	0.00
17/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2574	2	2574	2	0.00
17/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2618	3	2618	3	0.00
17/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2596	2	2596	2	0.00
17/01/2022	2032 On 03-February-22			Bond Future	9.90	92.7531	9.8966	92.7531	98,075.00
17/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
17/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	3	0	3	0	97.00
17/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	136	0	136	0	0.00
17/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5640	6	5640	6	0.00
17/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5907	6	5907	6	0.00
17/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3176	3	3176	3	0.00
17/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3228	3	3228	3	0.00
17/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1693	2	1693	2	0.00
17/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2708	3	2708	3	0.00
17/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	780	1	780	1	900.00
17/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1272	1	1272	1	100.00
17/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	190	0	190	0	210.00
17/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3123	3	3123	3	0.00
17/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4350	5	4350	5	0.00
17/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3071	3	3071	3	0.00
17/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	533	1	533	1	0.00
17/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	146	0	146	0	400.00
17/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	258	0	258	0	0.00
17/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6861	7	6861	7	0.00
17/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3653	4	3653	4	0.00
17/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4296	4	4296	4	0.00
17/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	19	0	19	0	0.00
17/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	38	0	38	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	1	0	1	0	210.00
17/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	6046	6	6046	6	0.00
17/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2029	2	2029	2	0.00
17/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1043	1	1043	1	198.00
17/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	760	1	760	1	900.00
17/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	70	0	70	0	0.00
17/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	18	0	18	0	97.00
17/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	66	0	66	0	0.00
17/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	59	0	59	0	198.00
17/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	100	0	100	0	400.00
17/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1833	2	1833	2	0.00
17/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1601	2	1601	2	0.00
17/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	436	0	436	0	0.00
17/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	280	0	280	0	97.00
17/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	63	0	63	0	0.00
17/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	3	0	3	0	400.00
17/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	4	0	4	0	900.00
17/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2080	2	2080	2	0.00
17/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4592	4	4592	4	0.00
17/01/2022	2032 On 05-May-22			Bond Future	10.09	89.7425	10.0886	89.7425	54,189.00
17/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5635	6	5635	6	0.00
17/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5544	6	5544	6	0.00
17/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	683	1	683	1	780.00
17/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2176	2	2176	2	780.00
17/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2543	3	2543	3	993.00
17/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6280	6	6280	6	0.00
17/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5362	6	5362	6	0.00
17/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5589	6	5589	6	0.00
17/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	439	0	439	0	0.00
17/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1406	1	1406	1	0.00
17/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	475	0	475	0	993.00
17/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	446	0	446	0	0.00
17/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	346	0	346	0	780.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1658	2	1658	2	0.00
17/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3643	4	3643	4	0.00
17/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	432	0	432	0	0.00
17/01/2022	2032 On 04-August-22			Bond Future	10.28	90.9011	10.2838	90.9011	0.00
17/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7474	8	7474	8	0.00
17/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8738	9	8738	9	0.00
17/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2250	2	2250	2	0.00
17/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2278	2	2278	2	0.00
17/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2306	2	2306	2	0.00
17/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1110	1	1110	1	800.00
17/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	273	0	273	0	800.00
17/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	7949	8	7949	8	0.00
17/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4300	4	4300	4	0.00
17/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2714	3	2714	3	0.00
17/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2687	3	2687	3	0.00
17/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	431	0	431	0	0.00
17/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	586	1	586	1	800.00
17/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2659	3	2659	3	0.00
17/01/2022	2032 On 03-November-22			Bond Future	10.48	87.9438	10.4799	87.9438	0.00
17/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3448	4	3448	4	0.00
17/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2489	2	2489	2	0.00
17/01/2022	2033 On 03-February-22			Bond Future	110.50	111.5610	110.5030	111.5610	7,281.00
17/01/2022	2033 On 05-May-22			Bond Future	110.60	111.6719	110.6000	111.6719	2,588.00
17/01/2022	2033 On 04-August-22			Bond Future	112.05	113.1401	112.0539	113.1401	0.00
17/01/2022	2033 On 03-November-22			Bond Future	112.24	113.3414	112.2404	113.3414	0.00
17/01/2022	2037 On 03-February-22			Bond Future	10.59	84.6130	10.5893	84.6130	114,611.00
17/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5509	5	5509	5	0.00
17/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5392	5	5392	5	0.00
17/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5451	5	5451	5	0.00
17/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	11	0	11	0	0.00
17/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	12	0	12	0	0.00
17/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	11	0	11	0	0.00
17/01/2022	2037 On 05-May-22			Bond Future	10.77	85.6499	10.7731	85.6499	49,052.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6850	7	6850	7	0.00
17/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6750	7	6750	7	0.00
17/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6800	7	6800	7	0.00
17/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	423	0	423	0	0.00
17/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	436	0	436	0	0.00
17/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	429	0	429	0	0.00
17/01/2022	2037 On 04-August-22			Bond Future	10.96	82.4992	10.9640	82.4992	0.00
17/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2647	3	2647	3	0.00
17/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3677	4	3677	4	1,050.00
17/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4481	4	4481	4	0.00
17/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	739	1	739	1	50.00
17/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6775	7	6775	7	0.00
17/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2583	3	2583	3	0.00
17/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2615	3	2615	3	0.00
17/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3045	3	3045	3	0.00
17/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	965	1	965	1	1,050.00
17/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	2984	3	2984	3	0.00
17/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6383	6	6383	6	0.00
17/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3014	3	3014	3	50.00
17/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1715	2	1715	2	50.00
17/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2167	2	2167	2	0.00
17/01/2022	2037 On 03-November-22			Bond Future	11.14	83.5808	11.1437	83.5808	0.00
17/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3835	4	3835	4	0.00
17/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3903	4	3903	4	0.00
17/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3869	4	3869	4	0.00
17/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	2869	3	2869	3	0.00
17/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	2894	3	2894	3	0.00
17/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	2843	3	2843	3	0.00
17/01/2022	2038 On 03-February-22			Bond Future	124.71	125.6759	124.7139	125.6759	5,473.00
17/01/2022	2038 On 05-May-22			Bond Future	126.27	127.2470	126.2721	127.2470	1,308.00
17/01/2022	2038 On 04-August-22			Bond Future	126.12	127.1045	126.1164	127.1045	0.00
17/01/2022	2038 On 03-November-22			Bond Future	127.80	128.7984	127.7970	128.7984	0.00
17/01/2022	2040 On 03-February-22			Bond Future	10.67	86.9231	10.6678	86.9231	87,547.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	671	1	671	1	2,000.00
17/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	6060	6	6060	6	0.00
17/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	6123	6	6123	6	0.00
17/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	6185	6	6185	6	0.00
17/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	8	0	8	0	0.00
17/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	8	0	8	0	0.00
17/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	7	0	7	0	0.00
17/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1155	1	1155	1	0.00
17/01/2022	2040 On 05-May-22			Bond Future	10.84	87.9884	10.8446	87.9884	23,893.00
17/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	7314	7	7314	7	0.00
17/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	7368	7	7368	7	0.00
17/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	191	0	191	0	1,200.00
17/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	13376	13	13376	13	0.00
17/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	7422	7	7422	7	0.00
17/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1418	1	1418	1	1,200.00
17/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3352	3	3352	3	0.00
17/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	461	0	461	0	0.00
17/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	83	0	83	0	1,200.00
17/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	468	0	468	0	0.00
17/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	7763	8	7763	8	0.00
17/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	475	1	475	1	0.00
17/01/2022	2040 On 04-August-22			Bond Future	11.03	84.6175	11.0279	84.6175	0.00
17/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	8410	8	8410	8	0.00
17/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	3051	3	3051	3	0.00
17/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	316	0	316	0	460.00
17/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	1982	2	1982	2	460.00
17/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	3087	3	3087	3	0.00
17/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	3122	3	3122	3	0.00
17/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	2973	3	2973	3	0.00
17/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	10050	10	10050	10	0.00
17/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	830	1	830	1	460.00
17/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3005	3	3005	3	0.00
17/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4235	4	4235	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3037	3	3037	3	0.00
17/01/2022	2040 On 03-November-22			Bond Future	11.20	85.7269	11.1999	85.7269	0.00
17/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4322	4	4322	4	0.00
17/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4248	4	4248	4	0.00
17/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4285	4	4285	4	0.00
17/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	2959	3	2959	3	0.00
17/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3013	3	3013	3	0.00
17/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	2986	3	2986	3	0.00
17/01/2022	2044 On 03-February-22			Bond Future	10.70	83.6054	10.7005	83.6054	38,942.00
17/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	6196	6	6196	6	0.00
17/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	6069	6	6069	6	0.00
17/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	6132	6	6132	6	0.00
17/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	9	0	9	0	0.00
17/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	9	0	9	0	0.00
17/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	8	0	8	0	0.00
17/01/2022	2044 On 05-May-22			Bond Future	10.87	84.6300	10.8664	84.6300	26,484.00
17/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7460	7	7460	7	0.00
17/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	7352	7	7352	7	0.00
17/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	7406	7	7406	7	0.00
17/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	481	1	481	1	0.00
17/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	488	1	488	1	0.00
17/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	473	1	473	1	0.00
17/01/2022	2044 On 04-August-22			Bond Future	11.04	81.3410	11.0380	81.3410	0.00
17/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3302	3	3302	3	0.00
17/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	3228	3	3228	3	0.00
17/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	3265	3	3265	3	0.00
17/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	2908	3	2908	3	0.00
17/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	2939	3	2939	3	0.00
17/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	2876	3	2876	3	0.00
17/01/2022	2044 On 03-November-22			Bond Future	11.20	82.4075	11.1986	82.4075	0.00
17/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	4302	4	4302	4	0.00
17/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4340	4	4340	4	0.00
17/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4377	4	4377	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	2976	3	2976	3	0.00
17/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3004	3	3004	3	0.00
17/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3032	3	3032	3	0.00
17/01/2022	2046 On 03-February-22			Bond Future	114.30	116.4263	114.3050	116.4263	10,485.00
17/01/2022	2046 On 05-May-22			Bond Future	113.85	115.9943	113.8457	115.9943	13,591.00
17/01/2022	2046 On 04-August-22			Bond Future	115.34	117.5197	115.3423	117.5197	0.00
17/01/2022	2046 On 03-November-22			Bond Future	114.95	117.1607	114.9543	117.1607	0.00
17/01/2022	2050 On 03-February-22			Bond Future	116.34	117.6496	116.3386	117.6496	8,680.00
17/01/2022	2050 On 05-May-22			Bond Future	117.79	119.1202	117.7919	119.1202	6,157.00
17/01/2022	2050 On 04-August-22			Bond Future	117.32	118.6705	117.3245	118.6705	0.00
17/01/2022	2050 On 03-November-22			Bond Future	118.89	120.2521	118.8880	120.2521	0.00
17/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	AL37 On 03-February-22			Index Future	814.32	814.7310	814.3230	814.7310	0.00
17/01/2022	AL37 On 05-May-22			Index Future	824.28	824.7130	824.2840	824.7130	0.00
17/01/2022	AL37 On 04-August-22			Index Future	834.80	835.2420	834.8020	835.2420	0.00
17/01/2022	AL37 On 03-November-22			Index Future	845.84	846.2870	845.8370	846.2870	0.00
17/01/2022	AL7T On 03-February-22			Index Future	930.41	932.1930	930.4090	932.1930	0.00
17/01/2022	AL7T On 05-May-22			Index Future	941.79	943.6140	941.7910	943.6140	0.00
17/01/2022	AL7T On 04-August-22			Index Future	953.81	955.6610	953.8080	955.6610	0.00
17/01/2022	AL7T On 03-November-22			Index Future	966.42	968.2990	966.4160	968.2990	0.00
17/01/2022	ALBI On 03-February-22			Index Future	826.84	826.9470	826.8370	826.9470	188.00
17/01/2022	ALBI On 05-May-22			Index Future	836.95	837.0780	836.9520	837.0780	29.00
17/01/2022	ALBI On 04-August-22			Index Future	847.63	847.7650	847.6310	847.7650	0.00
17/01/2022	ALBI On 03-November-22			Index Future	858.84	858.9760	858.8360	858.9760	0.00
17/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C038 On 31-January-38			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
17/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2022	ES33 On 03-February-22			Bond Future	11.32	78.6889	11.3197	78.6889	263.00
17/01/2022	ES33 On 05-May-22			Bond Future	11.55	75.8939	11.5460	75.8939	87.00
17/01/2022	ES33 On 04-August-22			Bond Future	11.78	76.8921	11.7777	76.8921	0.00
17/01/2022	ES33 On 03-November-22			Bond Future	12.01	74.1378	12.0127	74.1378	0.00
17/01/2022	ES42 On 03-February-22			Bond Future	11.74	77.5265	11.7446	77.5265	3,579.00
17/01/2022	ES42 On 05-May-22			Bond Future	11.96	74.2369	11.9558	74.2369	1,190.00
17/01/2022	ES42 On 04-August-22			Bond Future	12.17	75.2138	12.1662	75.2138	0.00
17/01/2022	ES42 On 03-November-22			Bond Future	12.38	71.9580	12.3798	71.9580	0.00
17/01/2022	GOVI On 03-February-22			GOVI	815.97	816.1160	815.9730	816.1160	560.00
17/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	232330	23	232330	23	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
17/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	232230	23	232230	23	0.00
17/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	232130	23	232130	23	0.00
17/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 05-May-22			GOVI	825.96	826.1150	825.9550	826.1150	430.00
17/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	377250	38	377250	38	0.00
17/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	377150	38	377150	38	0.00
17/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	377050	38	377050	38	0.00
17/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 04-August-22			GOVI	836.49	836.6620	836.4940	836.6620	0.00
17/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	172340	17	172340	17	0.00
17/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	172240	17	172240	17	0.00
17/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	172140	17	172140	17	0.00
17/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 03-November-22			GOVI	847.55	847.7270	847.5520	847.7270	0.00
17/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	271220	27	271220	27	0.00
17/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	271420	27	271420	27	0.00
17/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	271320	27	271320	27	0.00
17/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
17/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
17/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2022	IGOV On 03-February-22			Index Future	304.63	306.4270	304.6310	306.4270	482.00
17/01/2022	IGOV On 05-May-22			Index Future	308.43	310.2570	308.4330	310.2570	16.00
17/01/2022	IGOV On 04-August-22			Index Future	312.44	314.2930	312.4430	314.2930	0.00
17/01/2022	IGOV On 03-November-22			Index Future	316.65	318.5240	316.6470	318.5240	0.00
17/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
17/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
17/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.90	96.1050	3.8950	96.1050	0.00
17/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.23	95.7800	4.2300	95.7800	0.00
17/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.7150	4.2950	95.7150	0.00
17/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3700	4.6600	95.3700	0.00
17/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.74	95.3100	4.7400	95.3100	0.00
17/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.07	95.0050	5.0650	95.0050	72.00
17/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5700	5.5100	94.5700	0.00
17/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.08	94.0450	6.0750	94.0450	68.00
17/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.33	93.7850	6.3250	93.7850	0.00
17/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.58	93.5100	6.5800	93.5100	0.00
17/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.77	93.3150	6.7700	93.3150	75.00
17/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.97	93.1050	6.9650	93.1050	0.00
17/01/2022	R023 On 03-February-22			Bond Future	5.14	106.1076	5.1433	106.1076	15,452.00
17/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	51	0	51	0	0.00
17/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	55	0	55	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
17/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	60	0	60	0	0.00
17/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	125	0	125	0	0.00
17/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	131	0	131	0	0.00
17/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	137	0	137	0	0.00
17/01/2022	R023 On 05-May-22			Bond Future	5.22	103.4960	5.2150	103.4960	12,904.00
17/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	873	1	873	1	0.00
17/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	881	1	881	1	0.00
17/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	888	1	888	1	0.00
17/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	23	0	23	0	0.00
17/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	24	0	24	0	0.00
17/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	24	0	24	0	0.00
17/01/2022	R023 On 04-August-22			Bond Future	5.27	104.8316	5.2659	104.8316	0.00
17/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	485	1	485	1	0.00
17/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	490	1	490	1	0.00
17/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	494	1	494	1	0.00
17/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	65	0	65	0	0.00
17/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	66	0	66	0	0.00
17/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	67	0	67	0	0.00
17/01/2022	R023 On 03-November-22			Bond Future	5.11	102.2914	5.1092	102.2914	0.00
17/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	392	0	392	0	0.00
17/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	387	0	387	0	0.00
17/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	389	0	389	0	0.00
17/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	35	0	35	0	0.00
17/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	35	0	35	0	0.00
17/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	35	0	35	0	0.00
17/01/2022	R035 On 03-February-22			Bond Future	10.37	93.3799	10.3703	93.3799	85,741.00
17/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	10	0	10	0	683.00
17/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	226	0	226	0	280.00
17/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	9123	9	9123	9	0.00
17/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5969	6	5969	6	0.00
17/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5439	5	5439	5	0.00
17/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	491	1	491	1	500.00
17/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4319	4	4319	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	65	0	65	0	200.00
17/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8279	8	8279	8	0.00
17/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5675	6	5675	6	0.00
17/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6320	6	6320	6	0.00
17/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5322	5	5322	5	0.00
17/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5381	5	5381	5	0.00
17/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4201	4	4201	4	0.00
17/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4672	5	4672	5	0.00
17/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	799	1	799	1	1,600.00
17/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1870	2	1870	2	0.00
17/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2070	2	2070	2	0.00
17/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	767	1	767	1	0.00
17/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	540	1	540	1	200.00
17/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1264	1	1264	1	0.00
17/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	965	1	965	1	500.00
17/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1347	1	1347	1	0.00
17/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	325	0	325	0	200.00
17/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	932	1	932	1	0.00
17/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	35	0	35	0	1,600.00
17/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	12	0	12	0	0.00
17/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	13	0	13	0	0.00
17/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	5	0	5	0	683.00
17/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	9	0	9	0	200.00
17/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	7	0	7	0	500.00
17/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
17/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3074	3	3074	3	0.00
17/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	25	0	25	0	200.00
17/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	271	0	271	0	683.00
17/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	12	0	12	0	0.00
17/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	40	0	40	0	280.00
17/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
17/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2015	2	2015	2	0.00
17/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4542	5	4542	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
17/01/2022	R035 On 05-May-22			Bond Future	10.56	90.0444	10.5581	90.0444	30,696.00
17/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	6969	7	6969	7	0.00
17/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	12004	12	12004	12	0.00
17/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3094	3	3094	3	0.00
17/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6868	7	6868	7	0.00
17/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6918	7	6918	7	0.00
17/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2708	3	2708	3	1,200.00
17/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1689	2	1689	2	0.00
17/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	412	0	412	0	0.00
17/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	419	0	419	0	0.00
17/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1453	1	1453	1	1,200.00
17/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	84	0	84	0	1,200.00
17/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	406	0	406	0	0.00
17/01/2022	R035 On 04-August-22			Bond Future	10.75	91.2066	10.7544	91.2066	0.00
17/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4143	4	4143	4	0.00
17/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8812	9	8812	9	0.00
17/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2115	2	2115	2	400.00
17/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2759	3	2759	3	0.00
17/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2694	3	2694	3	0.00
17/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2726	3	2726	3	0.00
17/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	666	1	666	1	100.00
17/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	371	0	371	0	400.00
17/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2442	2	2442	2	0.00
17/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3152	3	3152	3	100.00
17/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8420	8	8420	8	0.00
17/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6581	7	6581	7	0.00
17/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3517	3	3517	3	0.00
17/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	2877	3	2877	3	0.00
17/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	2906	3	2906	3	0.00
17/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	1867	2	1867	2	100.00
17/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2848	3	2848	3	0.00
17/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	610	1	610	1	400.00
17/01/2022	R035 On 03-November-22			Bond Future	10.94	87.9201	10.9413	87.9201	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
17/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	3951	4	3951	4	0.00
17/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	3917	4	3917	4	0.00
17/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	3985	4	3985	4	0.00
17/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2744	3	2744	3	0.00
17/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2793	3	2793	3	0.00
17/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2768	3	2768	3	0.00
17/01/2022	R186 On 03-February-22			Bond Future	7.80	112.2222	7.7963	112.2222	53,727.00
17/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	19	0	19	0	0.00
17/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	21	0	21	0	0.00
17/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	23	0	23	0	0.00
17/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2158	2	2158	2	0.00
17/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2199	2	2199	2	0.00
17/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2241	2	2241	2	0.00
17/01/2022	R186 On 05-May-22			Bond Future	7.96	113.5971	7.9641	113.5971	23,519.00
17/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	3069	3	3069	3	0.00
17/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	4063	4	4063	4	0.00
17/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	2097	2	2097	2	0.00
17/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2206	2	2206	2	454.00
17/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	1095	1	1095	1	435.00
17/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	2070	2	2070	2	0.00
17/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	71	0	71	0	3,600.00
17/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4899	5	4899	5	0.00
17/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	2124	2	2124	2	0.00
17/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1662	2	1662	2	454.00
17/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	282	0	282	0	435.00
17/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	477	0	477	0	3,600.00
17/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2448	3	2448	3	0.00
17/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3081	3	3081	3	0.00
17/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	957	1	957	1	0.00
17/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	702	1	702	1	0.00
17/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	137	0	137	0	454.00
17/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5184	5	5184	5	0.00
17/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	728	1	728	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
17/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1435	1	1435	1	0.00
17/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	666	1	666	1	0.00
17/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	715	1	715	1	0.00
17/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	220	0	220	0	454.00
17/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	389	0	389	0	4,035.00
17/01/2022	R186 On 04-August-22			Bond Future	8.14	109.7767	8.1358	109.7767	0.00
17/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1699	2	1699	2	0.00
17/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	211	0	211	0	3,600.00
17/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1679	2	1679	2	0.00
17/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1719	2	1719	2	0.00
17/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1354	1	1354	1	3,600.00
17/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	6295	6	6295	6	0.00
17/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	259	0	259	0	3,600.00
17/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1665	2	1665	2	0.00
17/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1701	2	1701	2	0.00
17/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	4801	5	4801	5	0.00
17/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2026	2	2026	2	0.00
17/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1683	2	1683	2	0.00
17/01/2022	R186 On 03-November-22			Bond Future	8.31	111.2151	8.3077	111.2151	0.00
17/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2484	2	2484	2	0.00
17/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2442	2	2442	2	0.00
17/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2463	2	2463	2	0.00
17/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1633	2	1633	2	0.00
17/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1647	2	1647	2	0.00
17/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1619	2	1619	2	0.00
17/01/2022	R197 On 03-February-22			Bond Future	321.79	321.7917	321.7909	321.7917	1,132.00
17/01/2022	R197 On 05-May-22			Bond Future	325.81	325.8139	325.8112	325.8139	476.00
17/01/2022	R197 On 04-August-22			Bond Future	321.72	321.7238	321.7193	321.7238	0.00
17/01/2022	R197 On 03-November-22			Bond Future	326.01	326.0120	326.0069	326.0120	0.00
17/01/2022	R202 On 03-February-22			Bond Future	240.89	242.2607	240.8906	242.2607	6,622.00
17/01/2022	R202 On 05-May-22			Bond Future	243.90	245.2888	243.9001	245.2888	6,277.00
17/01/2022	R202 On 04-August-22			Bond Future	242.66	244.0659	242.6580	244.0659	0.00
17/01/2022	R202 On 03-November-22			Bond Future	245.89	247.3187	245.8914	247.3187	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
17/01/2022	R209 On 03-February-22			Bond Future	10.36	72.1116	10.3562	72.1116	15,362.00
17/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3783	4	3783	4	0.00
17/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3681	4	3681	4	0.00
17/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3732	4	3732	4	0.00
17/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	30	0	30	0	0.00
17/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	31	0	31	0	0.00
17/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	28	0	28	0	0.00
17/01/2022	R209 On 05-May-22			Bond Future	10.52	69.8534	10.5228	69.8534	10,918.00
17/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7770	8	7770	8	0.00
17/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5343	5	5343	5	0.00
17/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5256	5	5256	5	0.00
17/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5299	5	5299	5	0.00
17/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	305	0	305	0	8,525.00
17/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1120	1	1120	1	0.00
17/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2561	3	2561	3	0.00
17/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1310	1	1310	1	3,050.00
17/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2666	3	2666	3	9,000.00
17/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	4811	5	4811	5	0.00
17/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	440	0	440	0	0.00
17/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	447	0	447	0	0.00
17/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	433	0	433	0	0.00
17/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	180	0	180	0	12,050.00
17/01/2022	R209 On 04-August-22			Bond Future	10.69	70.7552	10.6905	70.7552	0.00
17/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2138	2	2138	2	0.00
17/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2084	2	2084	2	0.00
17/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2111	2	2111	2	0.00
17/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2717	3	2717	3	0.00
17/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2745	3	2745	3	0.00
17/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2689	3	2689	3	0.00
17/01/2022	R209 On 03-November-22			Bond Future	10.86	68.5396	10.8571	68.5396	0.00
17/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3346	3	3346	3	0.00
17/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3375	3	3375	3	0.00
17/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3405	3	3405	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
17/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2493	2	2493	2	0.00
17/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2516	3	2516	3	0.00
17/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2538	3	2538	3	0.00
17/01/2022	R210 On 03-February-22			Bond Future	214.07	214.0642	214.0715	214.0642	1,381.00
17/01/2022	R210 On 05-May-22			Bond Future	213.88	213.8791	213.8849	213.8791	987.00
17/01/2022	R210 On 04-August-22			Bond Future	216.70	216.6913	216.6966	216.6913	0.00
17/01/2022	R210 On 03-November-22			Bond Future	216.67	216.6607	216.6657	216.6607	0.00
17/01/2022	R213 On 03-February-22			Bond Future	9.71	87.2132	9.7109	87.2132	21,184.00
17/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	22	0	22	0	220.00
17/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	2855	3	2855	3	0.00
17/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4554	5	4554	5	0.00
17/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2386	3	2386	3	0.00
17/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2479	3	2479	3	0.00
17/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1557	2	1557	2	0.00
17/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1598	2	1598	2	0.00
17/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	38	0	38	0	430.00
17/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	398	1	398	1	0.00
17/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	844	1	844	1	0.00
17/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	1	0	1	0	102.00
17/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	4895	5	4895	5	0.00
17/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1722	2	1722	2	0.00
17/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1639	2	1639	2	0.00
17/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
17/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5989	6	5989	6	0.00
17/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	228	0	228	0	0.00
17/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2693	3	2693	3	0.00
17/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1096	1	1096	1	200.00
17/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	207	0	207	0	430.00
17/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	5	0	5	0	220.00
17/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	5012	5	5012	5	0.00
17/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	7	0	7	0	430.00
17/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	584	1	584	1	102.00
17/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	239	0	239	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
17/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	250	0	250	0	0.00
17/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	90	0	90	0	220.00
17/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	100	0	100	0	200.00
17/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	60	0	60	0	102.00
17/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	3063	3	3063	3	0.00
17/01/2022	R213 On 05-May-22			Bond Future	9.90	84.7486	9.9027	84.7486	1,521.00
17/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4291	4	4291	4	0.00
17/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4252	4	4252	4	0.00
17/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4212	4	4212	4	0.00
17/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	559	1	559	1	0.00
17/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	568	1	568	1	0.00
17/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	577	1	577	1	0.00
17/01/2022	R213 On 04-August-22			Bond Future	10.10	85.8424	10.1042	85.8424	0.00
17/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1786	2	1786	2	0.00
17/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1740	2	1740	2	0.00
17/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1763	2	1763	2	0.00
17/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2812	3	2812	3	0.00
17/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2867	3	2867	3	0.00
17/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2839	3	2839	3	0.00
17/01/2022	R213 On 03-November-22			Bond Future	10.30	83.4322	10.2978	83.4322	0.00
17/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	2962	3	2962	3	0.00
17/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	2909	3	2909	3	0.00
17/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	2936	3	2936	3	0.00
17/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2491	2	2491	2	0.00
17/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2513	2	2513	2	0.00
17/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2470	2	2470	2	0.00
17/01/2022	R214 On 03-February-22			Bond Future	10.66	69.1766	10.6647	69.1766	17,613.00
17/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	4099	4	4099	4	0.00
17/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	4151	4	4151	4	0.00
17/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	4203	4	4203	4	0.00
17/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	25	0	25	0	0.00
17/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	24	0	24	0	0.00
17/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	22	0	22	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
17/01/2022	R214 On 05-May-22			Bond Future	10.83	66.7434	10.8262	66.7434	721.00
17/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5384	5	5384	5	0.00
17/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5428	5	5428	5	0.00
17/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5472	5	5472	5	0.00
17/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	474	0	474	0	0.00
17/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	481	1	481	1	0.00
17/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	467	0	467	0	0.00
17/01/2022	R214 On 04-August-22			Bond Future	10.99	67.6048	10.9935	67.6048	0.00
17/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2441	2	2441	2	0.00
17/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2470	2	2470	2	0.00
17/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2500	3	2500	3	0.00
17/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2546	3	2546	3	0.00
17/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2520	3	2520	3	0.00
17/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2573	3	2573	3	0.00
17/01/2022	R214 On 03-November-22			Bond Future	11.15	65.2084	11.1515	65.2084	0.00
17/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3546	4	3546	4	0.00
17/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3577	4	3577	4	0.00
17/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3515	4	3515	4	0.00
17/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2445	2	2445	2	0.00
17/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2468	2	2468	2	0.00
17/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2491	3	2491	3	0.00
17/01/2022	R248 On 03-February-22			Bond Future	10.65	87.1044	10.6542	87.1044	165,008.00
17/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	63	0	63	0	900.00
17/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	5889	6	5889	6	0.00
17/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1151	1	1151	1	0.00
17/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2734	3	2734	3	1,400.00
17/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	136	0	136	0	1,300.00
17/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	1	0	1	0	0.00
17/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	2149	2	2149	2	900.00
17/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	11	0	11	0	0.00
17/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	5759	6	5759	6	0.00
17/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5824	6	5824	6	0.00
17/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	269	0	269	0	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
17/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	476	1	476	1	0.00
17/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	1646	2	1646	2	0.00
17/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	16	0	16	0	0.00
17/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	5172	5	5172	5	0.00
17/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	3589	4	3589	4	0.00
17/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	343	0	343	0	0.00
17/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	6851	7	6851	7	0.00
17/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	2864	3	2864	3	0.00
17/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	2211	2	2211	2	0.00
17/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	212	0	212	0	0.00
17/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	809	1	809	1	0.00
17/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	18	0	18	0	0.00
17/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	17	0	17	0	0.00
17/01/2022	R248 On 05-May-22			Bond Future	10.81	83.7552	10.8131	83.7552	38,702.00
17/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	7263	7	7263	7	0.00
17/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	7208	7	7208	7	0.00
17/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	7153	7	7153	7	0.00
17/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	526	1	526	1	0.00
17/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	511	1	511	1	0.00
17/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	519	1	519	1	0.00
17/01/2022	R248 On 04-August-22			Bond Future	10.98	84.8363	10.9779	84.8363	0.00
17/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	3194	3	3194	3	0.00
17/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	3118	3	3118	3	0.00
17/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	3155	3	3155	3	0.00
17/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3069	3	3069	3	0.00
17/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3103	3	3103	3	0.00
17/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3036	3	3036	3	0.00
17/01/2022	R248 On 03-November-22			Bond Future	11.13	81.5294	11.1333	81.5294	0.00
17/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4341	4	4341	4	0.00
17/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4379	4	4379	4	0.00
17/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4418	4	4418	4	0.00
17/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3199	3	3199	3	0.00
17/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3169	3	3169	3	0.00



---

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
17/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3141	3	3141	3	0.00

---