



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	2025 On 03-February-22			Bond Future	155.11	155.0070	155.1097	155.0070	2,140.00
26/01/2022	2025 On 05-May-22			Bond Future	157.07	156.9665	157.0654	156.9665	5,021.00
26/01/2022	2025 On 04-August-22			Bond Future	157.56	157.4629	157.5617	157.4629	161.00
26/01/2022	2025 On 03-November-22			Bond Future	159.62	159.5220	159.6220	159.5220	0.00
26/01/2022	2029 On 03-February-22			Bond Future	113.77	113.5998	113.7664	113.5998	2,244.00
26/01/2022	2029 On 05-May-22			Bond Future	113.99	113.8299	113.9949	113.8299	2,391.00
26/01/2022	2029 On 04-August-22			Bond Future	115.53	115.3622	115.5282	115.3622	1,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	2029 On 03-November-22			Bond Future	115.81	115.6437	115.8118	115.6437	0.00
26/01/2022	2030 On 03-February-22			Bond Future	9.35	92.6207	9.3483	92.6207	47,716.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2	0	2	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2860	3	2860	3	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	7497	7	7497	7	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	1421	1	1421	1	1,000.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2268	2	2268	2	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	777	1	777	1	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	742	1	742	1	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	101.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	3	0	3	0	1,000.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	2365	2	2365	2	950.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	812	1	812	1	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	643	1	643	1	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	76	0	76	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	494	0	494	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Call	Bond Future	182	0	182	0	950.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	967	1	967	1	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	485	1	485	1	101.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	1396	1	1396	1	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	371	0	371	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	278	0	278	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	24	0	24	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	10	0	10	0	8,000.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2677	3	2677	3	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	5229	5	5229	5	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	2949	3	2949	3	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	313	0	313	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	295	0	295	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	28	0	28	0	101.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	107	0	107	0	0.00
26/01/2022	2030 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,000.00
26/01/2022	2030 On 05-May-22			Bond Future	9.54	93.7685	9.5449	93.7685	58,723.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	7369	7	7369	7	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3823	4	3823	4	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3862	4	3862	4	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1209	1	1209	1	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1967	2	1967	2	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	367	0	367	0	200.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	451	0	451	0	1,800.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	13	0	13	0	200.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	1826	2	1826	2	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	3900	4	3900	4	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	821	1	821	1	7,500.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	2933	3	2933	3	0.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	50	0	50	0	1,800.00
26/01/2022	2030 On 05-May-22	0000000	Call	Bond Future	134	0	134	0	1,073.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	7572	8	7572	8	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1434	1	1434	1	5,000.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	4207	4	4207	4	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	3864	4	3864	4	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2859	3	2859	3	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	592	1	592	1	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	1546	2	1546	2	5,000.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	9876	10	9876	10	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	5821	6	5821	6	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	2208	2	2208	2	1,073.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	602	1	602	1	200.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	612	1	612	1	0.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	143	0	143	0	1,800.00
26/01/2022	2030 On 05-May-22	0000000	Put	Bond Future	899	1	899	1	1,073.00
26/01/2022	2030 On 04-August-22			Bond Future	9.75	91.0019	9.7475	91.0019	24,189.00
26/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	845	1	845	1	800.00
26/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1739	2	1739	2	0.00
26/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	215	0	215	0	800.00
26/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1762	2	1762	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
26/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	1784	2	1784	2	0.00
26/01/2022	2030 On 04-August-22	0000000	Call	Bond Future	6271	6	6271	6	0.00
26/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	600	1	600	1	800.00
26/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2711	3	2711	3	0.00
26/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2739	3	2739	3	0.00
26/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	7694	8	7694	8	0.00
26/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	2766	3	2766	3	0.00
26/01/2022	2030 On 04-August-22	0000000	Put	Bond Future	4356	4	4356	4	0.00
26/01/2022	2030 On 03-November-22			Bond Future	9.95	92.1709	9.9516	92.1709	0.00
26/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3004	3	3004	3	0.00
26/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	2977	3	2977	3	0.00
26/01/2022	2030 On 03-November-22	0000000	Call	Bond Future	3030	3	3030	3	0.00
26/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2329	2	2329	2	0.00
26/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2370	2	2370	2	0.00
26/01/2022	2030 On 03-November-22	0000000	Put	Bond Future	2350	2	2350	2	0.00
26/01/2022	2032 On 03-February-22			Bond Future	9.79	93.0727	9.7876	93.0727	48,329.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	198.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	97.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	105	0	105	0	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6278	6	6278	6	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	6547	6	6547	6	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3760	4	3760	4	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3815	4	3815	4	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	2113	2	2113	2	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3260	3	3260	3	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	952	1	952	1	900.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	1596	1	1596	1	100.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	166	0	166	0	210.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	249	0	249	0	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4259	4	4259	4	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4920	5	4920	5	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3704	4	3704	4	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	4975	5	4975	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
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	3649	4	3649	4	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	615	1	615	1	0.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	115	0	115	0	400.00
26/01/2022	2032 On 03-February-22	0000000	Call	Bond Future	7503	7	7503	7	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	210.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5403	6	5403	6	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1356	1	1356	1	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	483	1	483	1	198.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	290	0	290	0	900.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5	0	5	0	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	97.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	5	0	5	0	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	4	0	4	0	198.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	10	0	10	0	400.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	2	0	2	0	210.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1166	1	1166	1	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	949	1	949	1	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	118	0	118	0	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	58	0	58	0	97.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	4	0	4	0	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	400.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	900.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	1406	2	1406	2	0.00
26/01/2022	2032 On 03-February-22	0000000	Put	Bond Future	3947	4	3947	4	0.00
26/01/2022	2032 On 05-May-22			Bond Future	9.97	90.0783	9.9731	90.0783	131,223.00
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6199	6	6199	6	0.00
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6106	6	6106	6	0.00
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	868	1	868	1	780.00
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2530	2	2530	2	780.00
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	2932	3	2932	3	993.00
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6857	7	6857	7	0.00
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	5919	6	5919	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	2032 On 05-May-22	0000000	Call	Bond Future	6152	6	6152	6	0.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	372	0	372	0	993.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	347	0	347	0	0.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	263	0	263	0	780.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	341	0	341	0	0.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1134	1	1134	1	0.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	1351	1	1351	1	0.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	3167	3	3167	3	0.00
26/01/2022	2032 On 05-May-22	0000000	Put	Bond Future	336	0	336	0	0.00
26/01/2022	2032 On 04-August-22			Bond Future	10.16	91.2694	10.1583	91.2694	0.00
26/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	8081	8	8081	8	0.00
26/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2587	3	2587	3	0.00
26/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2617	3	2617	3	0.00
26/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	9366	9	9366	9	0.00
26/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	2648	3	2648	3	0.00
26/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	1348	1	1348	1	800.00
26/01/2022	2032 On 04-August-22	0000000	Call	Bond Future	318	0	318	0	800.00
26/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	7296	7	7296	7	0.00
26/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	3841	4	3841	4	0.00
26/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2355	2	2355	2	0.00
26/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2329	2	2329	2	0.00
26/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	362	0	362	0	0.00
26/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	496	1	496	1	800.00
26/01/2022	2032 On 04-August-22	0000000	Put	Bond Future	2304	2	2304	2	0.00
26/01/2022	2032 On 03-November-22			Bond Future	10.35	88.2938	10.3532	88.2938	0.00
26/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3908	4	3908	4	0.00
26/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	779	1	779	1	180.00
26/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	3583	3	3583	3	0.00
26/01/2022	2032 On 03-November-22	0000000	Call	Bond Future	2444	2	2444	2	0.00
26/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	3499	4	3499	4	180.00
26/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2472	2	2472	2	180.00
26/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	6682	7	6682	7	0.00
26/01/2022	2032 On 03-November-22	0000000	Put	Bond Future	2266	2	2266	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	2033 On 03-February-22			Bond Future	111.01	110.7640	111.0084	110.7640	2,777.00
26/01/2022	2033 On 05-May-22			Bond Future	111.12	110.8805	111.1244	110.8805	2,900.00
26/01/2022	2033 On 04-August-22			Bond Future	112.62	112.3729	112.6191	112.3729	4,967.00
26/01/2022	2033 On 03-November-22			Bond Future	112.78	112.5342	112.7834	112.5342	0.00
26/01/2022	2037 On 03-February-22			Bond Future	10.41	85.5664	10.4112	85.5664	63,413.00
26/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6680	6	6680	6	0.00
26/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6561	6	6561	6	0.00
26/01/2022	2037 On 03-February-22	0000000	Call	Bond Future	6620	6	6620	6	0.00
26/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2037 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2037 On 05-May-22			Bond Future	10.59	86.6268	10.5866	86.6268	74,301.00
26/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7950	8	7950	8	0.00
26/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7847	8	7847	8	0.00
26/01/2022	2037 On 05-May-22	0000000	Call	Bond Future	7898	8	7898	8	0.00
26/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	318	0	318	0	0.00
26/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	328	0	328	0	0.00
26/01/2022	2037 On 05-May-22	0000000	Put	Bond Future	323	0	323	0	0.00
26/01/2022	2037 On 04-August-22			Bond Future	10.77	83.5156	10.7658	83.5156	43,603.00
26/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3369	3	3369	3	0.00
26/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	4535	4	4535	4	1,050.00
26/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	1083	1	1083	1	50.00
26/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	5438	5	5438	5	0.00
26/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	7878	8	7878	8	0.00
26/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3297	3	3297	3	0.00
26/01/2022	2037 On 04-August-22	0000000	Call	Bond Future	3333	3	3333	3	0.00
26/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2513	3	2513	3	0.00
26/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	821	1	821	1	1,050.00
26/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2459	3	2459	3	0.00
26/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1426	1	1426	1	50.00
26/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	5480	6	5480	6	0.00
26/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	2486	3	2486	3	50.00
26/01/2022	2037 On 04-August-22	0000000	Put	Bond Future	1779	2	1779	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	2037 On 03-November-22			Bond Future	10.94	84.5884	10.9414	84.5884	0.00
26/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4644	4	4644	4	0.00
26/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4720	4	4720	4	0.00
26/01/2022	2037 On 03-November-22	0000000	Call	Bond Future	4682	4	4682	4	0.00
26/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2441	3	2441	3	0.00
26/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2463	3	2463	3	0.00
26/01/2022	2037 On 03-November-22	0000000	Put	Bond Future	2420	2	2420	2	0.00
26/01/2022	2038 On 03-February-22			Bond Future	125.12	124.6101	125.1160	124.6101	3,705.00
26/01/2022	2038 On 05-May-22			Bond Future	126.69	126.1853	126.6935	126.1853	3,104.00
26/01/2022	2038 On 04-August-22			Bond Future	126.58	126.0654	126.5793	126.0654	2,669.00
26/01/2022	2038 On 03-November-22			Bond Future	128.23	127.7140	128.2346	127.7140	0.00
26/01/2022	2040 On 03-February-22			Bond Future	10.49	87.9507	10.4905	87.9507	25,191.00
26/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	1149	1	1149	1	2,000.00
26/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7325	7	7325	7	0.00
26/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7388	7	7388	7	0.00
26/01/2022	2040 On 03-February-22	0000000	Call	Bond Future	7452	7	7452	7	0.00
26/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2040 On 03-February-22	0000000	Put	Bond Future	359	0	359	0	0.00
26/01/2022	2040 On 05-May-22			Bond Future	10.66	89.0407	10.6591	89.0407	51,881.00
26/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8462	8	8462	8	0.00
26/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8517	8	8517	8	0.00
26/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	291	0	291	0	1,200.00
26/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	8572	8	8572	8	0.00
26/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	14634	14	14634	14	0.00
26/01/2022	2040 On 05-May-22	0000000	Call	Bond Future	1969	2	1969	2	1,200.00
26/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	2604	3	2604	3	0.00
26/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	42	0	42	0	1,200.00
26/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	319	0	319	0	0.00
26/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	314	0	314	0	0.00
26/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	6565	7	6565	7	0.00
26/01/2022	2040 On 05-May-22	0000000	Put	Bond Future	324	0	324	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
26/01/2022	2040 On 04-August-22			Bond Future	10.83	85.7110	10.8310	85.7110	36,813.00
26/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	9641	9	9641	9	0.00
26/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3867	4	3867	4	0.00
26/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	430	0	430	0	460.00
26/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	2654	2	2654	2	460.00
26/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3908	4	3908	4	0.00
26/01/2022	2040 On 04-August-22	0000000	Call	Bond Future	3948	4	3948	4	0.00
26/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2457	3	2457	3	0.00
26/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	8821	9	8821	9	0.00
26/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	719	1	719	1	460.00
26/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2484	3	2484	3	0.00
26/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	3565	4	3565	4	0.00
26/01/2022	2040 On 04-August-22	0000000	Put	Bond Future	2510	3	2510	3	0.00
26/01/2022	2040 On 03-November-22			Bond Future	11.00	86.8120	10.9989	86.8120	0.00
26/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	5244	5	5244	5	0.00
26/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	5161	5	5161	5	0.00
26/01/2022	2040 On 03-November-22	0000000	Call	Bond Future	5202	5	5202	5	0.00
26/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2544	3	2544	3	0.00
26/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2589	3	2589	3	0.00
26/01/2022	2040 On 03-November-22	0000000	Put	Bond Future	2566	3	2566	3	0.00
26/01/2022	2044 On 03-February-22			Bond Future	10.53	84.6472	10.5347	84.6472	29,406.00
26/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7405	7	7405	7	0.00
26/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7277	7	7277	7	0.00
26/01/2022	2044 On 03-February-22	0000000	Call	Bond Future	7341	7	7341	7	0.00
26/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2044 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	2044 On 05-May-22			Bond Future	10.69	85.6961	10.6946	85.6961	45,669.00
26/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8554	8	8554	8	0.00
26/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8443	8	8443	8	0.00
26/01/2022	2044 On 05-May-22	0000000	Call	Bond Future	8498	8	8498	8	0.00
26/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	343	0	343	0	0.00
26/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	348	0	348	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
26/01/2022	2044 On 05-May-22	0000000	Put	Bond Future	337	0	337	0	0.00
26/01/2022	2044 On 04-August-22			Bond Future	10.86	82.4474	10.8573	82.4474	17,043.00
26/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	4040	4	4040	4	0.00
26/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3958	4	3958	4	0.00
26/01/2022	2044 On 04-August-22	0000000	Call	Bond Future	3999	4	3999	4	0.00
26/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2382	3	2382	3	0.00
26/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2409	3	2409	3	0.00
26/01/2022	2044 On 04-August-22	0000000	Put	Bond Future	2355	3	2355	3	0.00
26/01/2022	2044 On 03-November-22			Bond Future	11.02	83.5065	11.0158	83.5065	0.00
26/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	5179	5	5179	5	0.00
26/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	5221	5	5221	5	0.00
26/01/2022	2044 On 03-November-22	0000000	Call	Bond Future	5263	5	5263	5	0.00
26/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2617	3	2617	3	0.00
26/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2641	3	2641	3	0.00
26/01/2022	2044 On 03-November-22	0000000	Put	Bond Future	2664	3	2664	3	0.00
26/01/2022	2046 On 03-February-22			Bond Future	115.53	114.9326	115.5333	114.9326	9,876.00
26/01/2022	2046 On 05-May-22			Bond Future	115.10	114.4906	115.0951	114.4906	14,004.00
26/01/2022	2046 On 04-August-22			Bond Future	116.64	116.0319	116.6433	116.0319	609.00
26/01/2022	2046 On 03-November-22			Bond Future	116.24	115.6210	116.2406	115.6210	0.00
26/01/2022	2050 On 03-February-22			Bond Future	116.85	116.7199	116.8521	116.7199	5,997.00
26/01/2022	2050 On 05-May-22			Bond Future	118.33	118.1954	118.3254	118.1954	7,629.00
26/01/2022	2050 On 04-August-22			Bond Future	117.90	117.7657	117.8965	117.7657	1,194.00
26/01/2022	2050 On 03-November-22			Bond Future	119.44	119.3057	119.4380	119.3057	0.00
26/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	AL37 On 03-February-22			Index Future	816.54	816.0060	816.5440	816.0060	0.00
26/01/2022	AL37 On 05-May-22			Index Future	826.64	826.1010	826.6360	826.1010	0.00
26/01/2022	AL37 On 04-August-22			Index Future	837.44	836.8970	837.4370	836.8970	0.00
26/01/2022	AL37 On 03-November-22			Index Future	848.31	847.7610	848.3070	847.7610	0.00
26/01/2022	AL7T On 03-February-22			Index Future	935.58	934.6850	935.5810	934.6850	0.00
26/01/2022	AL7T On 05-May-22			Index Future	947.14	946.2470	947.1440	946.2470	0.00
26/01/2022	AL7T On 04-August-22			Index Future	959.52	958.6140	959.5190	958.6140	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
26/01/2022	AL7T On 03-November-22			Index Future	971.97	971.0570	971.9740	971.0570	0.00
26/01/2022	ALBI On 03-February-22			Index Future	833.74	832.0680	833.7400	832.0680	99.00
26/01/2022	ALBI On 05-May-22			Index Future	844.05	842.3610	844.0450	842.3610	118.00
26/01/2022	ALBI On 04-August-22			Index Future	855.07	853.3700	855.0730	853.3700	90.00
26/01/2022	ALBI On 03-November-22			Index Future	866.17	864.4470	866.1720	864.4470	0.00
26/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2022	ES33 On 03-February-22			Bond Future	11.17	79.2619	11.1658	79.2619	0.00
26/01/2022	ES33 On 05-May-22			Bond Future	11.38	76.4849	11.3840	76.4849	87.00
26/01/2022	ES33 On 04-August-22			Bond Future	11.60	77.5149	11.6041	77.5149	263.00
26/01/2022	ES33 On 03-November-22			Bond Future	11.84	74.7492	11.8357	74.7492	0.00
26/01/2022	ES42 On 03-February-22			Bond Future	11.56	78.4238	11.5635	78.4238	0.00
26/01/2022	ES42 On 05-May-22			Bond Future	11.77	75.1563	11.7654	75.1563	1,190.00
26/01/2022	ES42 On 04-August-22			Bond Future	11.96	76.1691	11.9639	76.1691	3,579.00
26/01/2022	ES42 On 03-November-22			Bond Future	12.17	72.9065	12.1722	72.9065	0.00
26/01/2022	GOVI On 03-February-22			GOVI	822.62	821.0030	822.6170	821.0030	45.00
26/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	298770	28	298770	28	0.00
26/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	298670	28	298670	28	0.00
26/01/2022	GOVI On 03-February-22	0000000	Call	GOVI	298570	28	298570	28	0.00
26/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 05-May-22			GOVI	832.78	831.1590	832.7840	831.1590	941.00
26/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	445540	43	445540	43	0.00
26/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	445440	43	445440	43	0.00
26/01/2022	GOVI On 05-May-22	0000000	Call	GOVI	445340	43	445340	43	0.00
26/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 04-August-22			GOVI	843.67	842.0220	843.6660	842.0220	0.00
26/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	244060	23	244060	23	0.00
26/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	243960	23	243960	23	0.00
26/01/2022	GOVI On 04-August-22	0000000	Call	GOVI	243860	23	243860	23	0.00
26/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 03-November-22			GOVI	854.62	852.9510	854.6160	852.9510	0.00
26/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	341860	33	341860	33	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
26/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	342060	33	342060	33	0.00
26/01/2022	GOVI On 03-November-22	0000000	Call	GOVI	341960	33	341960	33	0.00
26/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2022	IGOV On 03-February-22			Index Future	305.43	304.9700	305.4300	304.9700	14.00
26/01/2022	IGOV On 05-May-22			Index Future	309.28	308.8180	309.2810	308.8180	484.00
26/01/2022	IGOV On 04-August-22			Index Future	313.40	312.9290	313.3970	312.9290	0.00
26/01/2022	IGOV On 03-November-22			Index Future	317.54	317.0650	317.5390	317.0650	0.00
26/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
26/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
26/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.7950	4.1750	95.7950	0.00
26/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7450	4.2350	95.7450	0.00
26/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.3400	4.5900	95.3400	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
26/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.64	95.2900	4.6400	95.2900	0.00
26/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	94.9250	4.9850	94.9250	72.00
26/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.8600	5.0500	94.8600	0.00
26/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.46	94.4500	5.4600	94.4500	0.00
26/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.98	93.9450	5.9750	93.9450	68.00
26/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.32	93.6100	6.3200	93.6100	0.00
26/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.56	93.3950	6.5550	93.3950	0.00
26/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.74	93.2050	6.7350	93.2050	75.00
26/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.87	93.0750	6.8700	93.0750	0.00
26/01/2022	R023 On 03-February-22			Bond Future	5.35	105.8639	5.3470	105.8639	12,868.00
26/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	5	0	5	0	0.00
26/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	5	0	5	0	0.00
26/01/2022	R023 On 03-February-22	0000000	Call	Bond Future	6	0	6	0	0.00
26/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	282	0	282	0	0.00
26/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	292	0	292	0	0.00
26/01/2022	R023 On 03-February-22	0000000	Put	Bond Future	302	0	302	0	0.00
26/01/2022	R023 On 05-May-22			Bond Future	5.47	103.2510	5.4696	103.2510	13,128.00
26/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	686	1	686	1	0.00
26/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	693	1	693	1	0.00
26/01/2022	R023 On 05-May-22	0000000	Call	Bond Future	701	1	701	1	0.00
26/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	38	0	38	0	0.00
26/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	39	0	39	0	0.00
26/01/2022	R023 On 05-May-22	0000000	Put	Bond Future	40	0	40	0	0.00
26/01/2022	R023 On 04-August-22			Bond Future	5.58	104.5915	5.5843	104.5915	2,360.00
26/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	353	0	353	0	0.00
26/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	357	0	357	0	0.00
26/01/2022	R023 On 04-August-22	0000000	Call	Bond Future	361	0	361	0	0.00
26/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	106	0	106	0	0.00
26/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	108	0	108	0	0.00
26/01/2022	R023 On 04-August-22	0000000	Put	Bond Future	109	0	109	0	0.00
26/01/2022	R023 On 03-November-22			Bond Future	5.76	102.0631	5.7609	102.0631	0.00
26/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	245	0	245	0	0.00
26/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	240	0	240	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
26/01/2022	R023 On 03-November-22	0000000	Call	Bond Future	243	0	243	0	0.00
26/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	89	0	89	0	0.00
26/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	90	0	90	0	0.00
26/01/2022	R023 On 03-November-22	0000000	Put	Bond Future	88	0	88	0	0.00
26/01/2022	R035 On 03-February-22			Bond Future	10.23	94.0046	10.2319	94.0046	12,643.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2	0	2	0	683.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	250	0	250	0	280.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	10032	10	10032	10	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5194	5	5194	5	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6872	7	6872	7	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6338	6	6338	6	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	636	1	636	1	500.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	7225	7	7225	7	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	9188	9	9188	9	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6576	6	6576	6	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	44	0	44	0	200.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6218	6	6218	6	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	6278	6	6278	6	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5073	5	5073	5	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	5558	5	5558	5	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1091	1	1091	1	1,600.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2509	2	2509	2	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	2749	3	2749	3	0.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	709	1	709	1	200.00
26/01/2022	R035 On 03-February-22	0000000	Call	Bond Future	1045	1	1045	1	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	333	0	333	0	500.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	524	1	524	1	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	583	1	583	1	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	54	0	54	0	200.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	314	0	314	0	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	1,600.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	2144	2	2144	2	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	200.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	500.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	280.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	683.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	280.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	200.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	40	0	40	0	683.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	1,800.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	1129	1	1129	1	0.00
26/01/2022	R035 On 03-February-22	0000000	Put	Bond Future	3624	4	3624	4	0.00
26/01/2022	R035 On 05-May-22			Bond Future	10.41	90.6686	10.4126	90.6686	66,197.00
26/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7789	8	7789	8	0.00
26/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3690	4	3690	4	0.00
26/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	12901	13	12901	13	0.00
26/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7685	7	7685	7	0.00
26/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	7737	7	7737	7	0.00
26/01/2022	R035 On 05-May-22	0000000	Call	Bond Future	3259	3	3259	3	1,200.00
26/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1309	1	1309	1	0.00
26/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	300	0	300	0	0.00
26/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	305	0	305	0	0.00
26/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	1,200.00
26/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	1118	1	1118	1	1,200.00
26/01/2022	R035 On 05-May-22	0000000	Put	Bond Future	295	0	295	0	0.00
26/01/2022	R035 On 04-August-22			Bond Future	10.60	91.8272	10.5984	91.8272	48,495.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	4789	5	4789	5	0.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	9673	9	9673	9	0.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3272	3	3272	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2568	2	2568	2	400.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3202	3	3202	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	3237	3	3237	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	844	1	844	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	2927	3	2927	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Call	Bond Future	461	0	461	0	400.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	7539	8	7539	8	0.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2666	3	2666	3	100.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	5789	6	5789	6	0.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2999	3	2999	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2417	3	2417	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2443	3	2443	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	1543	2	1543	2	100.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	2390	3	2390	3	0.00
26/01/2022	R035 On 04-August-22	0000000	Put	Bond Future	499	1	499	1	400.00
26/01/2022	R035 On 03-November-22			Bond Future	10.78	88.5474	10.7828	88.5474	0.00
26/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4604	4	4604	4	0.00
26/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4566	4	4566	4	0.00
26/01/2022	R035 On 03-November-22	0000000	Call	Bond Future	4641	4	4641	4	0.00
26/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2439	2	2439	2	0.00
26/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2481	3	2481	3	0.00
26/01/2022	R035 On 03-November-22	0000000	Put	Bond Future	2460	3	2460	3	0.00
26/01/2022	R186 On 03-February-22			Bond Future	7.73	112.3667	7.7280	112.3667	19,472.00
26/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	3	0	3	0	0.00
26/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	4	0	4	0	0.00
26/01/2022	R186 On 03-February-22	0000000	Call	Bond Future	5	0	5	0	0.00
26/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1849	2	1849	2	0.00
26/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1892	2	1892	2	0.00
26/01/2022	R186 On 03-February-22	0000000	Put	Bond Future	1935	2	1935	2	0.00
26/01/2022	R186 On 05-May-22			Bond Future	7.92	113.7592	7.9161	113.7592	62,471.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	3200	3	3200	3	0.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	4215	4	4215	4	0.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2186	2	2186	2	0.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2302	2	2302	2	454.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1141	1	1141	1	435.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	57	0	57	0	3,600.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2158	2	2158	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
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	5063	5	5063	5	0.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	2215	2	2215	2	0.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	1730	2	1730	2	454.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	498	0	498	0	3,600.00
26/01/2022	R186 On 05-May-22	0000000	Call	Bond Future	295	0	295	0	435.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2900	3	2900	3	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	2276	2	2276	2	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	831	1	831	1	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	600	1	600	1	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	107	0	107	0	454.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	623	1	623	1	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	4977	5	4977	5	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	1287	1	1287	1	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	568	1	568	1	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	611	1	611	1	0.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	178	0	178	0	454.00
26/01/2022	R186 On 05-May-22	0000000	Put	Bond Future	326	0	326	0	4,035.00
26/01/2022	R186 On 04-August-22			Bond Future	8.11	109.9757	8.1061	109.9757	0.00
26/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1696	2	1696	2	0.00
26/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	198	0	198	0	3,600.00
26/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1676	2	1676	2	0.00
26/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1717	2	1717	2	0.00
26/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	6364	6	6364	6	0.00
26/01/2022	R186 On 04-August-22	0000000	Call	Bond Future	1345	1	1345	1	3,600.00
26/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	216	0	216	0	3,600.00
26/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1550	2	1550	2	0.00
26/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1585	2	1585	2	0.00
26/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	4675	5	4675	5	0.00
26/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1903	2	1903	2	0.00
26/01/2022	R186 On 04-August-22	0000000	Put	Bond Future	1567	2	1567	2	0.00
26/01/2022	R186 On 03-November-22			Bond Future	8.32	111.3883	8.3165	111.3883	0.00
26/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2457	2	2457	2	0.00
26/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2413	2	2413	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
26/01/2022	R186 On 03-November-22	0000000	Call	Bond Future	2435	2	2435	2	0.00
26/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1637	2	1637	2	0.00
26/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1651	2	1651	2	0.00
26/01/2022	R186 On 03-November-22	0000000	Put	Bond Future	1624	2	1624	2	0.00
26/01/2022	R197 On 03-February-22			Bond Future	321.66	321.6593	321.6605	321.6593	988.00
26/01/2022	R197 On 05-May-22			Bond Future	325.72	325.7255	325.7160	325.7255	732.00
26/01/2022	R197 On 04-August-22			Bond Future	321.70	321.7083	321.6959	321.7083	0.00
26/01/2022	R197 On 03-November-22			Bond Future	325.90	325.9153	325.9025	325.9153	0.00
26/01/2022	R202 On 03-February-22			Bond Future	241.73	241.6871	241.7321	241.6871	6,620.00
26/01/2022	R202 On 05-May-22			Bond Future	244.78	244.7421	244.7798	244.7421	6,351.00
26/01/2022	R202 On 04-August-22			Bond Future	243.61	243.5740	243.6098	243.5740	91.00
26/01/2022	R202 On 03-November-22			Bond Future	246.80	246.7591	246.7952	246.7591	0.00
26/01/2022	R209 On 03-February-22			Bond Future	10.21	72.6981	10.2102	72.6981	5,461.00
26/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4597	4	4597	4	0.00
26/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4491	4	4491	4	0.00
26/01/2022	R209 On 03-February-22	0000000	Call	Bond Future	4544	4	4544	4	0.00
26/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
26/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
26/01/2022	R209 On 03-February-22	0000000	Put	Bond Future	1	0	1	0	0.00
26/01/2022	R209 On 05-May-22			Bond Future	10.37	70.4567	10.3701	70.4567	18,692.00
26/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	8571	8	8571	8	0.00
26/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	6086	6	6086	6	0.00
26/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	5996	6	5996	6	0.00
26/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	6041	6	6041	6	0.00
26/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	459	0	459	0	8,525.00
26/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	1477	1	1477	1	0.00
26/01/2022	R209 On 05-May-22	0000000	Call	Bond Future	3101	3	3101	3	0.00
26/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	991	1	991	1	3,050.00
26/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	2163	2	2163	2	9,000.00
26/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	4105	4	4105	4	0.00
26/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	322	0	322	0	0.00
26/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	328	0	328	0	0.00
26/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	317	0	317	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
26/01/2022	R209 On 05-May-22	0000000	Put	Bond Future	122	0	122	0	12,050.00
26/01/2022	R209 On 04-August-22			Bond Future	10.53	71.3884	10.5283	71.3884	1,550.00
26/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2651	2	2651	2	0.00
26/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2591	2	2591	2	0.00
26/01/2022	R209 On 04-August-22	0000000	Call	Bond Future	2621	2	2621	2	0.00
26/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2335	2	2335	2	0.00
26/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2360	2	2360	2	0.00
26/01/2022	R209 On 04-August-22	0000000	Put	Bond Future	2310	2	2310	2	0.00
26/01/2022	R209 On 03-November-22			Bond Future	10.69	69.1630	10.6923	69.1630	0.00
26/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3874	4	3874	4	0.00
26/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3907	4	3907	4	0.00
26/01/2022	R209 On 03-November-22	0000000	Call	Bond Future	3940	4	3940	4	0.00
26/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2143	2	2143	2	0.00
26/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2162	2	2162	2	0.00
26/01/2022	R209 On 03-November-22	0000000	Put	Bond Future	2181	2	2181	2	0.00
26/01/2022	R210 On 03-February-22			Bond Future	213.79	213.7626	213.7868	213.7626	1,126.00
26/01/2022	R210 On 05-May-22			Bond Future	213.61	213.5922	213.6099	213.5922	1,038.00
26/01/2022	R210 On 04-August-22			Bond Future	216.48	216.4675	216.4833	216.4675	266.00
26/01/2022	R210 On 03-November-22			Bond Future	216.39	216.3754	216.3912	216.3754	0.00
26/01/2022	R213 On 03-February-22			Bond Future	9.62	87.4001	9.6174	87.4001	19,450.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	4	0	4	0	220.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	3297	3	3297	3	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5044	5	5044	5	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2793	3	2793	3	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2894	3	2894	3	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1850	2	1850	2	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1898	2	1898	2	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	11	0	11	0	430.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	372	0	372	0	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	954	1	954	1	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	200.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	102.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	5388	5	5388	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
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	2045	2	2045	2	0.00
26/01/2022	R213 On 03-February-22	0000000	Call	Bond Future	1947	2	1947	2	0.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	39	0	39	0	0.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2168	2	2168	2	0.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	572	1	572	1	200.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	33	0	33	0	430.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	220.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	4514	5	4514	5	0.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	430.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	5491	6	5491	6	0.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	197	0	197	0	102.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	42	0	42	0	0.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	45	0	45	0	0.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	8	0	8	0	220.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	9	0	9	0	200.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	4	0	4	0	102.00
26/01/2022	R213 On 03-February-22	0000000	Put	Bond Future	2549	3	2549	3	0.00
26/01/2022	R213 On 05-May-22			Bond Future	9.80	84.9312	9.8032	84.9312	11,188.00
26/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4701	5	4701	5	0.00
26/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4660	5	4660	5	0.00
26/01/2022	R213 On 05-May-22	0000000	Call	Bond Future	4619	4	4619	4	0.00
26/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	456	0	456	0	0.00
26/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	463	0	463	0	0.00
26/01/2022	R213 On 05-May-22	0000000	Put	Bond Future	471	0	471	0	0.00
26/01/2022	R213 On 04-August-22			Bond Future	10.00	86.0184	9.9951	86.0184	0.00
26/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	2021	2	2021	2	0.00
26/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1972	2	1972	2	0.00
26/01/2022	R213 On 04-August-22	0000000	Call	Bond Future	1996	2	1996	2	0.00
26/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2500	3	2500	3	0.00
26/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2553	3	2553	3	0.00
26/01/2022	R213 On 04-August-22	0000000	Put	Bond Future	2526	3	2526	3	0.00
26/01/2022	R213 On 03-November-22			Bond Future	10.19	83.6079	10.1884	83.6079	0.00
26/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3251	3	3251	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
26/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	2180	2	2180	2	0.00
26/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	721	1	721	1	200.00
26/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3223	3	3223	3	0.00
26/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3168	3	3168	3	0.00
26/01/2022	R213 On 03-November-22	0000000	Call	Bond Future	3195	3	3195	3	0.00
26/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2268	2	2268	2	0.00
26/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2288	2	2288	2	200.00
26/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2247	2	2247	2	0.00
26/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	6094	6	6094	6	0.00
26/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	3204	3	3204	3	200.00
26/01/2022	R213 On 03-November-22	0000000	Put	Bond Future	2228	2	2228	2	0.00
26/01/2022	R214 On 03-February-22			Bond Future	10.49	70.0264	10.4894	70.0264	11,864.00
26/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	5121	5	5121	5	0.00
26/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	5175	5	5175	5	0.00
26/01/2022	R214 On 03-February-22	0000000	Call	Bond Future	5228	5	5228	5	0.00
26/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R214 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R214 On 05-May-22			Bond Future	10.64	67.5971	10.6433	67.5971	16,513.00
26/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6310	6	6310	6	0.00
26/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6356	6	6356	6	0.00
26/01/2022	R214 On 05-May-22	0000000	Call	Bond Future	6401	6	6401	6	0.00
26/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	339	0	339	0	0.00
26/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	334	0	334	0	0.00
26/01/2022	R214 On 05-May-22	0000000	Put	Bond Future	329	0	329	0	0.00
26/01/2022	R214 On 04-August-22			Bond Future	10.80	68.4604	10.8002	68.4604	1,337.00
26/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	3109	3	3109	3	0.00
26/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	3142	3	3142	3	0.00
26/01/2022	R214 On 04-August-22	0000000	Call	Bond Future	3175	3	3175	3	0.00
26/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2116	2	2116	2	0.00
26/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2093	2	2093	2	0.00
26/01/2022	R214 On 04-August-22	0000000	Put	Bond Future	2139	2	2139	2	0.00
26/01/2022	R214 On 03-November-22			Bond Future	10.95	66.0745	10.9543	66.0745	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
26/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4302	4	4302	4	0.00
26/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4337	4	4337	4	0.00
26/01/2022	R214 On 03-November-22	0000000	Call	Bond Future	4268	4	4268	4	0.00
26/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2106	2	2106	2	0.00
26/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2124	2	2124	2	0.00
26/01/2022	R214 On 03-November-22	0000000	Put	Bond Future	2144	2	2144	2	0.00
26/01/2022	R248 On 03-February-22			Bond Future	10.48	88.1440	10.4792	88.1440	125,580.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	66	0	66	0	900.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	7201	7	7201	7	0.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	1849	2	1849	2	0.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	182	0	182	0	1,300.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	3870	3	3870	3	1,400.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	0	0	0	0	0.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	5	0	5	0	0.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	7069	7	7069	7	0.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	7135	7	7135	7	0.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	3178	3	3178	3	900.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	411	0	411	0	100.00
26/01/2022	R248 On 03-February-22	0000000	Call	Bond Future	772	1	772	1	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	613	1	613	1	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	43	0	43	0	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	3837	4	3837	4	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	2264	3	2264	3	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	5521	6	5521	6	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	21	0	21	0	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1582	2	1582	2	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	1025	1	1025	1	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	179	0	179	0	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R248 On 03-February-22	0000000	Put	Bond Future	0	0	0	0	0.00
26/01/2022	R248 On 05-May-22			Bond Future	10.63	84.7995	10.6310	84.7995	121,227.00
26/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8463	8	8463	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
26/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8349	8	8349	8	0.00
26/01/2022	R248 On 05-May-22	0000000	Call	Bond Future	8406	8	8406	8	0.00
26/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	375	0	375	0	0.00
26/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	363	0	363	0	0.00
26/01/2022	R248 On 05-May-22	0000000	Put	Bond Future	369	0	369	0	0.00
26/01/2022	R248 On 04-August-22			Bond Future	10.79	85.8825	10.7859	85.8825	6,016.00
26/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	4076	4	4076	4	0.00
26/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	3992	4	3992	4	0.00
26/01/2022	R248 On 04-August-22	0000000	Call	Bond Future	4034	4	4034	4	0.00
26/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2563	3	2563	3	0.00
26/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2592	3	2592	3	0.00
26/01/2022	R248 On 04-August-22	0000000	Put	Bond Future	2534	3	2534	3	0.00
26/01/2022	R248 On 03-November-22			Bond Future	10.94	82.5886	10.9380	82.5886	0.00
26/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5231	5	5231	5	0.00
26/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5275	5	5275	5	0.00
26/01/2022	R248 On 03-November-22	0000000	Call	Bond Future	5318	5	5318	5	0.00
26/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2714	3	2714	3	0.00
26/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2690	3	2690	3	0.00
26/01/2022	R248 On 03-November-22	0000000	Put	Bond Future	2666	3	2666	3	0.00