



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	2025 On 05-May-22			Bond Future	158.76	158.7617	158.7645	158.7617	5,471.00
22/02/2022	2025 On 04-August-22			Bond Future	159.31	159.1806	159.3076	159.1806	1,130.00
22/02/2022	2025 On 03-November-22			Bond Future	161.61	161.5653	161.6061	161.5653	0.00
22/02/2022	2025 On 02-February-23			Bond Future	162.34	162.3208	162.3427	162.3208	0.00
22/02/2022	2029 On 05-May-22			Bond Future	116.47	116.6012	116.4749	116.6012	2,746.00
22/02/2022	2029 On 04-August-22			Bond Future	118.06	118.0960	118.0595	118.0960	1,844.00
22/02/2022	2029 On 03-November-22			Bond Future	118.53	118.6367	118.5348	118.6367	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
22/02/2022	2029 On 02-February-23			Bond Future	120.29	120.4055	120.2878	120.4055	0.00
22/02/2022	2030 On 05-May-22			Bond Future	9.32	95.3877	9.3165	95.3877	74,420.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8	0	8	0	200.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	8436	9	8436	9	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4647	5	4647	5	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4690	5	4690	5	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1540	2	1540	2	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2491	3	2491	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	457	1	457	1	200.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	568	1	568	1	1,800.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	2317	3	2317	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	43	0	43	0	1,800.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	155	0	155	0	1,073.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	4733	5	4733	5	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	3640	4	3640	4	0.00
22/02/2022	2030 On 05-May-22	0000000	Call	Bond Future	1045	1	1045	1	7,500.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1912	2	1912	2	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	786	1	786	1	5,000.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	3126	3	3126	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	2809	3	2809	3	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	252	0	252	0	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	6393	6	6393	6	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	864	1	864	1	5,000.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	1367	1	1367	1	1,073.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	258	0	258	0	200.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	264	0	264	0	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	38	0	38	0	1,800.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	434	0	434	0	1,073.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	8699	8	8699	8	0.00
22/02/2022	2030 On 05-May-22	0000000	Put	Bond Future	4670	4	4670	4	0.00
22/02/2022	2030 On 04-August-22			Bond Future	9.50	92.5816	9.5049	92.5816	26,505.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	1124	1	1124	1	800.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2211	2	2211	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
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	273	0	273	0	800.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2238	2	2238	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	2265	2	2265	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Call	Bond Future	7247	8	7247	8	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	373	0	373	0	800.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	1990	2	1990	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2013	2	2013	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	6550	6	6550	6	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	2036	2	2036	2	0.00
22/02/2022	2030 On 04-August-22	0000000	Put	Bond Future	3433	3	3433	3	0.00
22/02/2022	2030 On 03-November-22			Bond Future	9.67	93.9510	9.6709	93.9510	0.00
22/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3716	4	3716	4	0.00
22/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3685	4	3685	4	0.00
22/02/2022	2030 On 03-November-22	0000000	Call	Bond Future	3747	4	3747	4	0.00
22/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1701	2	1701	2	0.00
22/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1733	2	1733	2	0.00
22/02/2022	2030 On 03-November-22	0000000	Put	Bond Future	1717	2	1717	2	0.00
22/02/2022	2030 On 02-February-23			Bond Future	9.85	91.3271	9.8514	91.3271	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3368	4	3368	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3188	3	3188	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	997	1	997	1	102.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3315	4	3315	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	3341	4	3341	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	1596	2	1596	2	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2519	3	2519	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Call	Bond Future	2843	3	2843	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	6029	6	6029	6	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3418	3	3418	3	102.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	4703	4	4703	4	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2631	2	2631	2	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2775	3	2775	3	102.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2671	3	2671	3	0.00
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	2651	2	2651	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
22/02/2022	2030 On 02-February-23	0000000	Put	Bond Future	3084	3	3084	3	0.00
22/02/2022	2032 On 05-May-22			Bond Future	9.73	92.0147	9.7263	92.0147	138,255.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	1199	1	1199	1	780.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3299	4	3299	4	780.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	3782	4	3782	4	993.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7408	8	7408	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7308	8	7308	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	8107	8	8107	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7108	7	7108	7	0.00
22/02/2022	2032 On 05-May-22	0000000	Call	Bond Future	7358	8	7358	8	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	112	0	112	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	115	0	115	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	126	0	126	0	993.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	79	0	79	0	780.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	550	0	550	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	110	0	110	0	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	685	1	685	1	0.00
22/02/2022	2032 On 05-May-22	0000000	Put	Bond Future	2064	2	2064	2	0.00
22/02/2022	2032 On 04-August-22			Bond Future	9.90	93.1717	9.8984	93.1717	140.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	9347	10	9347	10	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	10679	11	10679	11	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3336	4	3336	4	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3371	4	3371	4	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	3407	4	3407	4	0.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	1850	2	1850	2	800.00
22/02/2022	2032 On 04-August-22	0000000	Call	Bond Future	443	0	443	0	800.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	5954	6	5954	6	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	2876	3	2876	3	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1636	2	1636	2	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1616	2	1616	2	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	208	0	208	0	0.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	295	0	295	0	800.00
22/02/2022	2032 On 04-August-22	0000000	Put	Bond Future	1596	1	1596	1	0.00

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22/02/2022	2032 On 03-November-22			Bond Future	10.06	90.3968	10.0596	90.3968	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4889	5	4889	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4517	5	4517	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1123	1	1123	1	180.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3016	3	3016	3	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	4263	5	4263	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	3166	3	3166	3	0.00
22/02/2022	2032 On 03-November-22	0000000	Call	Bond Future	1212	1	1212	1	454.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5210	5	5210	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2736	3	2736	3	454.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	2611	2	2611	2	180.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1796	2	1796	2	180.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	5415	5	5415	5	0.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1915	2	1915	2	454.00
22/02/2022	2032 On 03-November-22	0000000	Put	Bond Future	1637	2	1637	2	0.00
22/02/2022	2032 On 02-February-23			Bond Future	10.23	91.7262	10.2296	91.7262	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3722	4	3722	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3752	4	3752	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	1226	1	1226	1	454.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3093	3	3093	3	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	4088	4	4088	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Call	Bond Future	3782	4	3782	4	0.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2869	3	2869	3	0.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2645	2	2645	2	454.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	3470	3	3470	3	454.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	6376	6	6376	6	0.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2892	3	2892	3	0.00
22/02/2022	2032 On 02-February-23	0000000	Put	Bond Future	2916	3	2916	3	0.00
22/02/2022	2033 On 05-May-22			Bond Future	113.62	113.9041	113.6182	113.9041	2,371.00
22/02/2022	2033 On 04-August-22			Bond Future	115.16	115.3645	115.1638	115.3645	4,967.00
22/02/2022	2033 On 03-November-22			Bond Future	115.52	115.7823	115.5156	115.7823	0.00
22/02/2022	2033 On 02-February-23			Bond Future	117.22	117.5083	117.2237	117.5083	0.00
22/02/2022	2037 On 05-May-22			Bond Future	10.32	89.1772	10.3234	89.1772	85,502.00

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22/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9469	10	9469	10	0.00
22/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9360	10	9360	10	0.00
22/02/2022	2037 On 05-May-22	0000000	Call	Bond Future	9415	10	9415	10	0.00
22/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	92	0	92	0	0.00
22/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	96	0	96	0	0.00
22/02/2022	2037 On 05-May-22	0000000	Put	Bond Future	94	0	94	0	0.00
22/02/2022	2037 On 04-August-22			Bond Future	10.49	86.0426	10.4900	86.0426	49,265.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4386	5	4386	5	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	5734	6	5734	6	1,050.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	1591	2	1591	2	50.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	6731	7	6731	7	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	9344	10	9344	10	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4344	5	4344	5	0.00
22/02/2022	2037 On 04-August-22	0000000	Call	Bond Future	4301	5	4301	5	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	506	0	506	0	1,050.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1695	2	1695	2	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	937	1	937	1	50.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	4207	4	4207	4	0.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1715	2	1715	2	50.00
22/02/2022	2037 On 04-August-22	0000000	Put	Bond Future	1196	1	1196	1	0.00
22/02/2022	2037 On 03-November-22			Bond Future	10.64	87.3160	10.6367	87.3160	0.00
22/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	5966	6	5966	6	0.00
22/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	6052	6	6052	6	0.00
22/02/2022	2037 On 03-November-22	0000000	Call	Bond Future	6009	6	6009	6	0.00
22/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1845	2	1845	2	0.00
22/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1862	2	1862	2	0.00
22/02/2022	2037 On 03-November-22	0000000	Put	Bond Future	1829	2	1829	2	0.00
22/02/2022	2037 On 02-February-23			Bond Future	10.79	84.3445	10.7929	84.3445	0.00
22/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4737	5	4737	5	0.00
22/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4664	5	4664	5	0.00
22/02/2022	2037 On 02-February-23	0000000	Call	Bond Future	4700	5	4700	5	0.00
22/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3172	3	3172	3	0.00

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22/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3197	3	3197	3	0.00
22/02/2022	2037 On 02-February-23	0000000	Put	Bond Future	3148	3	3148	3	0.00
22/02/2022	2038 On 05-May-22			Bond Future	131.11	131.1244	131.1131	131.1244	4,174.00
22/02/2022	2038 On 04-August-22			Bond Future	131.08	130.9869	131.0780	130.9869	2,669.00
22/02/2022	2038 On 03-November-22			Bond Future	132.97	132.9499	132.9695	132.9499	0.00
22/02/2022	2038 On 02-February-23			Bond Future	133.08	133.0724	133.0763	133.0724	0.00
22/02/2022	2040 On 05-May-22			Bond Future	10.45	91.3029	10.4492	91.3029	62,476.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	386	0	386	0	1,200.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9812	10	9812	10	0.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9754	10	9754	10	0.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	9870	10	9870	10	0.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	2508	3	2508	3	1,200.00
22/02/2022	2040 On 05-May-22	0000000	Call	Bond Future	16103	17	16103	17	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	1,200.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	1637	1	1637	1	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	108	0	108	0	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	105	0	105	0	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	110	0	110	0	0.00
22/02/2022	2040 On 05-May-22	0000000	Put	Bond Future	5153	5	5153	5	0.00
22/02/2022	2040 On 04-August-22			Bond Future	10.61	87.9447	10.6109	87.9447	39,528.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4820	5	4820	5	0.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	10940	11	10940	11	0.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	617	1	617	1	460.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	3362	4	3362	4	460.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4773	5	4773	5	0.00
22/02/2022	2040 On 04-August-22	0000000	Call	Bond Future	4866	5	4866	5	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1835	2	1835	2	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	478	0	478	0	460.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	7468	7	7468	7	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1876	2	1876	2	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	2733	3	2733	3	0.00
22/02/2022	2040 On 04-August-22	0000000	Put	Bond Future	1856	2	1856	2	0.00
22/02/2022	2040 On 03-November-22			Bond Future	10.75	89.2465	10.7531	89.2465	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
22/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6353	7	6353	7	0.00
22/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6261	7	6261	7	0.00
22/02/2022	2040 On 03-November-22	0000000	Call	Bond Future	6307	7	6307	7	0.00
22/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1973	2	1973	2	0.00
22/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	2009	2	2009	2	0.00
22/02/2022	2040 On 03-November-22	0000000	Put	Bond Future	1990	2	1990	2	0.00
22/02/2022	2040 On 02-February-23			Bond Future	10.90	86.0532	10.9041	86.0532	0.00
22/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4850	5	4850	5	0.00
22/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4888	5	4888	5	0.00
22/02/2022	2040 On 02-February-23	0000000	Call	Bond Future	4926	5	4926	5	0.00
22/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3480	3	3480	3	0.00
22/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3509	3	3509	3	0.00
22/02/2022	2040 On 02-February-23	0000000	Put	Bond Future	3537	3	3537	3	0.00
22/02/2022	2044 On 05-May-22			Bond Future	10.52	87.9148	10.5180	87.9148	47,670.00
22/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9638	10	9638	10	0.00
22/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9521	10	9521	10	0.00
22/02/2022	2044 On 05-May-22	0000000	Call	Bond Future	9579	10	9579	10	0.00
22/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	128	0	128	0	0.00
22/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	131	0	131	0	0.00
22/02/2022	2044 On 05-May-22	0000000	Put	Bond Future	125	0	125	0	0.00
22/02/2022	2044 On 04-August-22			Bond Future	10.67	84.6392	10.6719	84.6392	21,683.00
22/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4834	5	4834	5	0.00
22/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4741	5	4741	5	0.00
22/02/2022	2044 On 04-August-22	0000000	Call	Bond Future	4787	5	4787	5	0.00
22/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1843	2	1843	2	0.00
22/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1865	2	1865	2	0.00
22/02/2022	2044 On 04-August-22	0000000	Put	Bond Future	1821	2	1821	2	0.00
22/02/2022	2044 On 03-November-22			Bond Future	10.81	85.8921	10.8072	85.8921	0.00
22/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6142	7	6142	7	0.00
22/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6188	7	6188	7	0.00
22/02/2022	2044 On 03-November-22	0000000	Call	Bond Future	6234	7	6234	7	0.00
22/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2128	2	2128	2	0.00
22/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2147	2	2147	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
22/02/2022	2044 On 03-November-22	0000000	Put	Bond Future	2167	2	2167	2	0.00
22/02/2022	2044 On 02-February-23			Bond Future	10.95	82.7747	10.9505	82.7747	0.00
22/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	5008	5	5008	5	0.00
22/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4970	5	4970	5	0.00
22/02/2022	2044 On 02-February-23	0000000	Call	Bond Future	4932	5	4932	5	0.00
22/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3634	3	3634	3	0.00
22/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3604	3	3604	3	0.00
22/02/2022	2044 On 02-February-23	0000000	Put	Bond Future	3575	3	3575	3	0.00
22/02/2022	2046 On 05-May-22			Bond Future	119.70	119.7141	119.7036	119.7141	14,004.00
22/02/2022	2046 On 04-August-22			Bond Future	121.33	121.2488	121.3324	121.2488	2,969.00
22/02/2022	2046 On 03-November-22			Bond Future	121.15	121.1356	121.1537	121.1356	0.00
22/02/2022	2046 On 02-February-23			Bond Future	122.95	122.9421	122.9460	122.9421	0.00
22/02/2022	2050 On 05-May-22			Bond Future	124.22	124.2297	124.2188	124.2297	8,572.00
22/02/2022	2050 On 04-August-22			Bond Future	123.89	123.8017	123.8878	123.8017	1,194.00
22/02/2022	2050 On 03-November-22			Bond Future	125.68	125.6568	125.6754	125.6568	0.00
22/02/2022	2050 On 02-February-23			Bond Future	125.47	125.4628	125.4665	125.4628	0.00
22/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	AL37 On 05-May-22			Index Future	829.53	829.4990	829.5330	829.4990	0.00
22/02/2022	AL37 On 04-August-22			Index Future	840.49	839.8170	840.4880	839.8170	0.00
22/02/2022	AL37 On 03-November-22			Index Future	852.52	852.2910	852.5180	852.2910	0.00
22/02/2022	AL37 On 02-February-23			Index Future	864.92	864.7900	864.9200	864.7900	0.00
22/02/2022	AL7T On 05-May-22			Index Future	960.51	964.2220	960.5140	964.2220	0.00
22/02/2022	AL7T On 04-August-22			Index Future	973.20	976.2160	973.1980	976.2160	0.00
22/02/2022	AL7T On 03-November-22			Index Future	987.13	990.7150	987.1290	990.7150	0.00
22/02/2022	AL7T On 02-February-23			Index Future	1001.49	1005.2450	1001.4880	1005.2450	0.00
22/02/2022	ALBI On 05-May-22			Index Future	855.55	858.9610	855.5510	858.9610	129.00
22/02/2022	ALBI On 04-August-22			Index Future	866.85	869.6450	866.8480	869.6450	90.00
22/02/2022	ALBI On 03-November-22			Index Future	879.26	882.5610	879.2560	882.5610	0.00
22/02/2022	ALBI On 02-February-23			Index Future	892.05	895.5050	892.0470	895.5050	0.00
22/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2022	ES33 On 05-May-22			Bond Future	11.11	78.5391	11.1058	78.5391	87.00
22/02/2022	ES33 On 04-August-22			Bond Future	11.31	79.5460	11.3119	79.5460	263.00
22/02/2022	ES33 On 03-November-22			Bond Future	11.51	76.9567	11.5101	76.9567	0.00
22/02/2022	ES33 On 02-February-23			Bond Future	11.72	78.1060	11.7223	78.1060	0.00
22/02/2022	ES42 On 05-May-22			Bond Future	11.55	77.1949	11.5453	77.1949	1,190.00
22/02/2022	ES42 On 04-August-22			Bond Future	11.73	78.1845	11.7327	78.1845	3,579.00

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22/02/2022	ES42 On 03-November-22			Bond Future	11.91	75.0979	11.9134	75.0979	0.00
22/02/2022	ES42 On 02-February-23			Bond Future	12.10	76.2208	12.0993	76.2208	0.00
22/02/2022	GOVI On 05-May-22			GOVI	844.08	847.4940	844.0810	847.4940	989.00
22/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	558510	59	558510	59	0.00
22/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	558410	59	558410	59	0.00
22/02/2022	GOVI On 05-May-22	0000000	Call	GOVI	558310	59	558310	59	0.00
22/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 04-August-22			GOVI	855.23	858.0360	855.2270	858.0360	0.00
22/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	359670	39	359670	39	0.00
22/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	359570	39	359570	39	0.00
22/02/2022	GOVI On 04-August-22	0000000	Call	GOVI	359470	39	359470	39	0.00
22/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 03-November-22			GOVI	867.47	870.7800	867.4690	870.7800	0.00
22/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	470390	50	470390	50	0.00
22/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	470590	50	470590	50	0.00
22/02/2022	GOVI On 03-November-22	0000000	Call	GOVI	470490	50	470490	50	0.00
22/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 02-February-23			GOVI	880.09	883.5510	880.0880	883.5510	0.00
22/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	292480	33	292480	33	0.00
22/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	292680	33	292680	33	0.00
22/02/2022	GOVI On 02-February-23	0000000	Call	GOVI	292580	33	292580	33	0.00
22/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
22/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2022	IGOV On 05-May-22			Index Future	316.53	316.8890	316.5300	316.8890	499.00
22/02/2022	IGOV On 04-August-22			Index Future	320.79	320.9080	320.7870	320.9080	0.00

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22/02/2022	IGOV On 03-November-22			Index Future	325.46	325.7510	325.4550	325.7510	0.00
22/02/2022	IGOV On 02-February-23			Index Future	330.26	330.6030	330.2640	330.6030	0.00
22/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7750	4.2250	95.7750	0.00
22/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.57	95.4550	4.5650	95.4550	0.00
22/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.61	95.4100	4.6100	95.4100	0.00
22/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.1150	4.9250	95.1150	72.00
22/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.98	95.0400	4.9800	95.0400	0.00
22/02/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.29	94.7500	5.2900	94.7500	0.00
22/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.36	94.7000	5.3600	94.7000	0.00
22/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.86	94.2350	5.8550	94.2350	68.00
22/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.20	93.9000	6.2000	93.9000	0.00
22/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.38	93.7200	6.3800	93.7200	0.00
22/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.53	93.5750	6.5250	93.5750	75.00

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22/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.67	93.4350	6.6650	93.4350	0.00
22/02/2022	R023 On 05-May-22			Bond Future	5.32	103.3977	5.3245	103.3977	14,778.00
22/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	780	1	780	1	0.00
22/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	787	1	787	1	0.00
22/02/2022	R023 On 05-May-22	0000000	Call	Bond Future	794	1	794	1	0.00
22/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	16	0	16	0	0.00
22/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	17	0	17	0	0.00
22/02/2022	R023 On 05-May-22	0000000	Put	Bond Future	18	0	18	0	0.00
22/02/2022	R023 On 04-August-22			Bond Future	5.34	104.6740	5.3414	104.6740	2,360.00
22/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	446	0	446	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	451	0	451	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Call	Bond Future	455	0	455	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	67	0	67	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	68	0	68	0	0.00
22/02/2022	R023 On 04-August-22	0000000	Put	Bond Future	69	0	69	0	0.00
22/02/2022	R023 On 03-November-22			Bond Future	4.88	102.3419	4.8784	102.3419	0.00
22/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	452	0	452	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	446	0	446	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Call	Bond Future	449	0	449	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
22/02/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
22/02/2022	R035 On 05-May-22			Bond Future	10.13	93.3069	10.1315	93.3069	74,213.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4896	5	4896	5	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9413	10	9413	10	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	14695	15	14695	15	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	4383	5	4383	5	1,200.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9303	10	9303	10	0.00
22/02/2022	R035 On 05-May-22	0000000	Call	Bond Future	9358	10	9358	10	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	82	0	82	0	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	84	0	84	0	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	593	1	593	1	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	5	0	5	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	80	0	80	0	0.00
22/02/2022	R035 On 05-May-22	0000000	Put	Bond Future	485	0	485	0	1,200.00
22/02/2022	R035 On 04-August-22			Bond Future	10.30	94.4405	10.3035	94.4405	48,495.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4407	5	4407	5	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	6174	7	6174	7	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3548	4	3548	4	400.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	11363	12	11363	12	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	3989	4	3989	4	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4365	5	4365	5	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	4322	5	4322	5	0.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	1395	2	1395	2	100.00
22/02/2022	R035 On 04-August-22	0000000	Call	Bond Future	762	1	762	1	400.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	5963	6	5963	6	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	4462	4	4462	4	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	2101	2	2101	2	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1667	2	1667	2	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1687	2	1687	2	0.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1851	2	1851	2	100.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1050	1	1050	1	100.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	313	0	313	0	400.00
22/02/2022	R035 On 04-August-22	0000000	Put	Bond Future	1648	2	1648	2	0.00
22/02/2022	R035 On 03-November-22			Bond Future	10.46	91.3708	10.4565	91.3708	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5845	6	5845	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	1500	2	1500	2	582.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5888	6	5888	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5931	6	5931	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	5252	6	5252	6	0.00
22/02/2022	R035 On 03-November-22	0000000	Call	Bond Future	3653	4	3653	4	0.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	2941	3	2941	3	582.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1974	2	1974	2	582.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1703	2	1703	2	0.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1719	2	1719	2	0.00
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	5647	5	5647	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
22/02/2022	R035 On 03-November-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
22/02/2022	R035 On 02-February-23			Bond Future	10.62	92.7522	10.6170	92.7522	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4650	5	4650	5	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	5353	6	5353	6	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4614	5	4614	5	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	4686	5	4686	5	0.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	1661	2	1661	2	582.00
22/02/2022	R035 On 02-February-23	0000000	Call	Bond Future	3932	4	3932	4	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3668	3	3668	3	582.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	6828	6	6828	6	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3089	3	3089	3	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3137	3	3137	3	0.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	2686	2	2686	2	582.00
22/02/2022	R035 On 02-February-23	0000000	Put	Bond Future	3113	3	3113	3	0.00
22/02/2022	R186 On 05-May-22			Bond Future	7.83	114.2122	7.8256	114.2122	73,161.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	38	0	38	0	3,600.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	3407	3	3407	3	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	4480	4	4480	4	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2314	2	2314	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2439	2	2439	2	454.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2283	2	2283	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1162	1	1162	1	435.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	258	0	258	0	435.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	464	0	464	0	3,600.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	5361	5	5361	5	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	2345	2	2345	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Call	Bond Future	1814	2	1814	2	454.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	549	1	549	1	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	364	0	364	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	40	0	40	0	454.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	1876	2	1876	2	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	2497	3	2497	3	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	942	1	942	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
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	382	0	382	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	340	0	340	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	373	0	373	0	0.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	77	0	77	0	454.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	168	0	168	0	4,035.00
22/02/2022	R186 On 05-May-22	0000000	Put	Bond Future	4591	5	4591	5	0.00
22/02/2022	R186 On 04-August-22			Bond Future	8.00	110.3623	8.0045	110.3623	8.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1857	2	1857	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	192	0	192	0	3,600.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1835	2	1835	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1879	2	1879	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	6694	7	6694	7	0.00
22/02/2022	R186 On 04-August-22	0000000	Call	Bond Future	1485	1	1485	1	3,600.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	158	0	158	0	3,600.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1324	1	1324	1	0.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1356	1	1356	1	0.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	4281	4	4281	4	0.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1655	2	1655	2	0.00
22/02/2022	R186 On 04-August-22	0000000	Put	Bond Future	1340	1	1340	1	0.00
22/02/2022	R186 On 03-November-22			Bond Future	8.17	111.9935	8.1653	111.9935	0.00
22/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2702	3	2702	3	0.00
22/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2656	3	2656	3	0.00
22/02/2022	R186 On 03-November-22	0000000	Call	Bond Future	2679	3	2679	3	0.00
22/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1336	1	1336	1	0.00
22/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1349	1	1349	1	0.00
22/02/2022	R186 On 03-November-22	0000000	Put	Bond Future	1324	1	1324	1	0.00
22/02/2022	R186 On 02-February-23			Bond Future	8.34	108.3500	8.3442	108.3500	0.00
22/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2152	2	2152	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2115	2	2115	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Call	Bond Future	2133	2	2133	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2181	2	2181	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2197	2	2197	2	0.00
22/02/2022	R186 On 02-February-23	0000000	Put	Bond Future	2166	2	2166	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
22/02/2022	R197 On 05-May-22			Bond Future	326.55	326.5983	326.5510	326.5983	747.00
22/02/2022	R197 On 04-August-22			Bond Future	322.59	322.3839	322.5898	322.3839	0.00
22/02/2022	R197 On 03-November-22			Bond Future	327.25	327.2165	327.2459	327.2165	0.00
22/02/2022	R197 On 02-February-23			Bond Future	323.49	323.5045	323.4948	323.5045	0.00
22/02/2022	R202 On 05-May-22			Bond Future	249.60	250.8092	249.6004	250.8092	6,398.00
22/02/2022	R202 On 04-August-22			Bond Future	248.53	249.5624	248.5323	249.5624	91.00
22/02/2022	R202 On 03-November-22			Bond Future	252.12	253.3015	252.1186	253.3015	0.00
22/02/2022	R202 On 02-February-23			Bond Future	251.28	252.5146	251.2834	252.5146	0.00
22/02/2022	R209 On 05-May-22			Bond Future	10.11	72.5879	10.1105	72.5879	21,972.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7376	8	7376	8	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	9975	10	9975	10	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	4105	4	4105	4	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7280	8	7280	8	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	7328	8	7328	8	0.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	351	0	351	0	2,975.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	744	1	744	1	8,525.00
22/02/2022	R209 On 05-May-22	0000000	Call	Bond Future	2084	2	2084	2	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	1275	1	1275	1	11,000.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	2895	3	2895	3	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	4047	4	4047	4	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	115	0	115	0	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	117	0	117	0	0.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	500	0	500	0	1,050.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	31	0	31	0	12,050.00
22/02/2022	R209 On 05-May-22	0000000	Put	Bond Future	112	0	112	0	0.00
22/02/2022	R209 On 04-August-22			Bond Future	10.26	73.5006	10.2574	73.5006	1,550.00
22/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3471	4	3471	4	0.00
22/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3399	4	3399	4	0.00
22/02/2022	R209 On 04-August-22	0000000	Call	Bond Future	3435	4	3435	4	0.00
22/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1623	2	1623	2	0.00
22/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1642	2	1642	2	0.00
22/02/2022	R209 On 04-August-22	0000000	Put	Bond Future	1604	1	1604	1	0.00
22/02/2022	R209 On 03-November-22			Bond Future	10.39	71.4414	10.3942	71.4414	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	6819	7	6819	7	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4866	5	4866	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4903	5	4903	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4941	5	4941	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	1814	2	1814	2	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	3169	3	3169	3	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	556	1	556	1	6,000.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	838	1	838	1	0.00
22/02/2022	R209 On 03-November-22	0000000	Call	Bond Future	4978	5	4978	5	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1538	1	1538	1	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	6106	6	6106	6	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	2579	2	2579	2	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	7394	7	7394	7	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	4072	4	4072	4	6,000.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1552	1	1552	1	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1567	1	1567	1	0.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	1582	1	1582	1	6,000.00
22/02/2022	R209 On 03-November-22	0000000	Put	Bond Future	984	1	984	1	0.00
22/02/2022	R209 On 02-February-23			Bond Future	10.54	72.4919	10.5365	72.4919	0.00
22/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4104	4	4104	4	0.00
22/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4072	4	4072	4	0.00
22/02/2022	R209 On 02-February-23	0000000	Call	Bond Future	4040	4	4040	4	0.00
22/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2678	3	2678	3	0.00
22/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2721	3	2721	3	0.00
22/02/2022	R209 On 02-February-23	0000000	Put	Bond Future	2700	3	2700	3	0.00
22/02/2022	R210 On 05-May-22			Bond Future	216.01	216.6544	216.0119	216.6544	1,039.00
22/02/2022	R210 On 04-August-22			Bond Future	218.95	219.4319	218.9508	219.4319	266.00
22/02/2022	R210 On 03-November-22			Bond Future	219.19	219.7936	219.1851	219.7936	0.00
22/02/2022	R210 On 02-February-23			Bond Future	222.43	223.0711	222.4269	223.0711	0.00
22/02/2022	R213 On 05-May-22			Bond Future	9.57	86.5902	9.5725	86.5902	24,260.00
22/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5631	6	5631	6	0.00
22/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5587	6	5587	6	0.00
22/02/2022	R213 On 05-May-22	0000000	Call	Bond Future	5543	6	5543	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
22/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	179	0	179	0	0.00
22/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	183	0	183	0	0.00
22/02/2022	R213 On 05-May-22	0000000	Put	Bond Future	187	0	187	0	0.00
22/02/2022	R213 On 04-August-22			Bond Future	9.75	87.6440	9.7515	87.6440	0.00
22/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2571	3	2571	3	0.00
22/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2514	3	2514	3	0.00
22/02/2022	R213 On 04-August-22	0000000	Call	Bond Future	2542	3	2542	3	0.00
22/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1815	2	1815	2	0.00
22/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1858	2	1858	2	0.00
22/02/2022	R213 On 04-August-22	0000000	Put	Bond Future	1837	2	1837	2	0.00
22/02/2022	R213 On 03-November-22			Bond Future	9.91	85.4185	9.9108	85.4185	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	4011	4	4011	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2766	3	2766	3	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3357	4	3357	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	2403	3	2403	3	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	971	1	971	1	200.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3947	4	3947	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3979	4	3979	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	3914	4	3914	4	0.00
22/02/2022	R213 On 03-November-22	0000000	Call	Bond Future	1064	1	1064	1	476.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4753	5	4753	5	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1667	2	1667	2	200.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1636	2	1636	2	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1651	2	1651	2	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	4977	5	4977	5	0.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2756	3	2756	3	476.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1982	2	1982	2	476.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	2422	2	2422	2	200.00
22/02/2022	R213 On 03-November-22	0000000	Put	Bond Future	1620	2	1620	2	0.00
22/02/2022	R213 On 02-February-23			Bond Future	10.08	86.7077	10.0795	86.7077	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3383	4	3383	4	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	1163	1	1163	1	476.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3356	4	3356	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
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3409	4	3409	4	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	3745	4	3745	4	0.00
22/02/2022	R213 On 02-February-23	0000000	Call	Bond Future	2846	3	2846	3	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2451	2	2451	2	476.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2707	3	2707	3	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2729	3	2729	3	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	5761	6	5761	6	0.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	3183	3	3183	3	476.00
22/02/2022	R213 On 02-February-23	0000000	Put	Bond Future	2686	3	2686	3	0.00
22/02/2022	R214 On 05-May-22			Bond Future	10.44	69.4947	10.4370	69.4947	16,514.00
22/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7336	8	7336	8	0.00
22/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7384	8	7384	8	0.00
22/02/2022	R214 On 05-May-22	0000000	Call	Bond Future	7432	8	7432	8	0.00
22/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	128	0	128	0	0.00
22/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	125	0	125	0	0.00
22/02/2022	R214 On 05-May-22	0000000	Put	Bond Future	122	0	122	0	0.00
22/02/2022	R214 On 04-August-22			Bond Future	10.58	70.3383	10.5846	70.3383	1,337.00
22/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3844	4	3844	4	0.00
22/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3882	4	3882	4	0.00
22/02/2022	R214 On 04-August-22	0000000	Call	Bond Future	3920	4	3920	4	0.00
22/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1592	1	1592	1	0.00
22/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1573	1	1573	1	0.00
22/02/2022	R214 On 04-August-22	0000000	Put	Bond Future	1610	1	1610	1	0.00
22/02/2022	R214 On 03-November-22			Bond Future	10.72	68.1081	10.7153	68.1081	0.00
22/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5245	6	5245	6	0.00
22/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5207	6	5207	6	0.00
22/02/2022	R214 On 03-November-22	0000000	Call	Bond Future	5169	5	5169	5	0.00
22/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1641	2	1641	2	0.00
22/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1656	2	1656	2	0.00
22/02/2022	R214 On 03-November-22	0000000	Put	Bond Future	1672	2	1672	2	0.00
22/02/2022	R214 On 02-February-23			Bond Future	10.85	69.1385	10.8511	69.1385	0.00
22/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4248	5	4248	5	0.00
22/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4183	4	4183	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
22/02/2022	R214 On 02-February-23	0000000	Call	Bond Future	4215	4	4215	4	0.00
22/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2926	3	2926	3	0.00
22/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2949	3	2949	3	0.00
22/02/2022	R214 On 02-February-23	0000000	Put	Bond Future	2903	3	2903	3	0.00
22/02/2022	R248 On 05-May-22			Bond Future	10.44	87.2117	10.4351	87.2117	190,768.00
22/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9723	10	9723	10	0.00
22/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9604	10	9604	10	0.00
22/02/2022	R248 On 05-May-22	0000000	Call	Bond Future	9663	10	9663	10	0.00
22/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	136	0	136	0	0.00
22/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	130	0	130	0	0.00
22/02/2022	R248 On 05-May-22	0000000	Put	Bond Future	133	0	133	0	0.00
22/02/2022	R248 On 04-August-22			Bond Future	10.58	88.2704	10.5807	88.2704	6,019.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	5010	5	5010	5	0.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	648	1	648	1	2,400.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	2494	3	2494	3	2,400.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4962	5	4962	5	0.00
22/02/2022	R248 On 04-August-22	0000000	Call	Bond Future	4915	5	4915	5	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1988	2	1988	2	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1965	2	1965	2	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	3879	4	3879	4	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	7787	7	7787	7	0.00
22/02/2022	R248 On 04-August-22	0000000	Put	Bond Future	1942	2	1942	2	0.00
22/02/2022	R248 On 03-November-22			Bond Future	10.71	85.1723	10.7095	85.1723	0.00
22/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6386	7	6386	7	0.00
22/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6338	7	6338	7	0.00
22/02/2022	R248 On 03-November-22	0000000	Call	Bond Future	6434	7	6434	7	0.00
22/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2158	2	2158	2	0.00
22/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2139	2	2139	2	0.00
22/02/2022	R248 On 03-November-22	0000000	Put	Bond Future	2119	2	2119	2	0.00
22/02/2022	R248 On 02-February-23			Bond Future	10.84	86.4609	10.8433	86.4609	0.00
22/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5286	6	5286	6	0.00
22/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5246	6	5246	6	0.00
22/02/2022	R248 On 02-February-23	0000000	Call	Bond Future	5327	6	5327	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
22/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3644	3	3644	3	0.00
22/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3702	3	3702	3	0.00
22/02/2022	R248 On 02-February-23	0000000	Put	Bond Future	3673	3	3673	3	0.00