



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 WEEKLY STATISTICS REPORT

FROM: 14/01/2022 TO: 14/01/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	2025 On 03-February-22			Bond Future	155.16	155.3356	155.1580	155.3356	5,045.00
14/01/2022	2025 On 05-May-22			Bond Future	157.10	157.2783	157.0975	157.2783	673.00
14/01/2022	2025 On 04-August-22			Bond Future	157.55	157.7327	157.5491	157.7327	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
14/01/2022	2025 On 03-November-22			Bond Future	159.65	159.8349	159.6486	159.8349	0.00
14/01/2022	2029 On 03-February-22			Bond Future	113.93	114.1464	113.9269	114.1464	3,838.00
14/01/2022	2029 On 05-May-22			Bond Future	114.15	114.3727	114.1498	114.3727	2,200.00
14/01/2022	2029 On 04-August-22			Bond Future	115.65	115.8768	115.6507	115.8768	0.00
14/01/2022	2029 On 03-November-22			Bond Future	115.97	116.1958	115.9667	116.1958	0.00
14/01/2022	2030 On 03-February-22			Bond Future	9.39	92.1332	92.4893	92.1332	81,796.00
14/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	29	0	0	0	0.00
14/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2718	2	3	2	0.00
14/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7278	7	7	7	0.00
14/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1434	1	1	1	1,000.00
14/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	2174	2	2	2	0.00
14/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	891	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	862	1	1	1	0.00
14/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	1	0	0	0	101.00
14/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	41	0	0	0	1,000.00
14/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2263	2	2	2	950.00
14/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	921	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	777	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	203	0	0	0	0.00
14/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	646	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	340	0	0	0	950.00
14/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1344	2	1	2	0.00
14/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	856	1	1	1	101.00
14/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1742	2	2	2	0.00
14/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	724	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	606	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	140	0	0	0	0.00
14/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	88	0	0	0	8,000.00
14/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	2934	3	3	3	0.00
14/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5449	6	5	6	0.00
14/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3195	4	3	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
14/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	652	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	629	1	1	1	0.00
14/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	154	0	0	0	101.00
14/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	339	0	0	0	0.00
14/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
14/01/2022	2030 On 05-May-22			Bond Future	9.59	93.2629	93.6227	93.2629	23,555.00
14/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	7175	7	7	7	0.00
14/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3686	3	4	3	0.00
14/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	365	0	0	0	200.00
14/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	447	0	0	0	1,800.00
14/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1179	1	1	1	0.00
14/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	18	0	0	0	200.00
14/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3723	3	4	3	0.00
14/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3761	3	4	3	0.00
14/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2827	3	3	3	0.00
14/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	64	0	0	0	1,800.00
14/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	158	0	0	0	1,073.00
14/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	7818	8	8	8	0.00
14/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4438	5	4	5	0.00
14/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4092	4	4	4	0.00
14/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	684	1	1	1	0.00
14/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	695	1	1	1	200.00
14/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10113	10	10	10	0.00
14/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6076	6	6	6	0.00
14/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2409	3	2	3	1,073.00
14/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	706	1	1	1	0.00
14/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	181	0	0	0	1,800.00
14/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1025	1	1	1	1,073.00
14/01/2022	2030 On 04-August-22			Bond Future	9.80	90.4610	90.8253	90.4610	0.00
14/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	806	1	1	1	800.00
14/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1671	2	2	2	0.00
14/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	228	0	0	0	800.00
14/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1692	2	2	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
14/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1714	2	2	2	0.00
14/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	6069	6	6	6	0.00
14/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	660	1	1	1	800.00
14/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	2904	3	3	3	0.00
14/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	2932	3	3	3	0.00
14/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	7970	8	8	8	0.00
14/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	2960	3	3	3	0.00
14/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4580	5	5	5	0.00
14/01/2022	2030 On 03-November-22			Bond Future	10.00	91.6469	92.0157	91.6469	0.00
14/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2911	3	3	3	0.00
14/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2885	3	3	3	0.00
14/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2937	3	3	3	0.00
14/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2478	3	2	3	0.00
14/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2521	3	3	3	0.00
14/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2499	3	2	3	0.00
14/01/2022	2032 On 03-February-22			Bond Future	9.86	92.3849	92.7531	92.3849	98,075.00
14/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	1	0	0	0	198.00
14/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	9	0	0	0	97.00
14/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	208	0	0	0	0.00
14/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5836	5	6	5	0.00
14/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	6103	6	6	6	0.00
14/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3381	3	3	3	0.00
14/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3433	3	3	3	0.00
14/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1894	2	2	2	0.00
14/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2914	3	3	3	0.00
14/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	948	1	1	1	900.00
14/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1464	1	1	1	100.00
14/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	277	0	0	0	210.00
14/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3328	3	3	3	0.00
14/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4550	4	5	4	0.00
14/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3276	3	3	3	0.00
14/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	678	1	1	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
14/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	221	0	0	0	400.00
14/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	361	0	0	0	0.00
14/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	7056	7	7	7	0.00
14/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3856	4	4	4	0.00
14/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4497	4	4	4	0.00
14/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	25	0	0	0	0.00
14/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	47	0	0	0	210.00
14/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	1	0	0	0	210.00
14/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	5852	6	6	6	0.00
14/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	1910	2	2	2	0.00
14/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	994	1	1	1	198.00
14/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	733	1	1	1	900.00
14/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	80	0	0	0	0.00
14/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	23	0	0	0	97.00
14/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	77	0	0	0	0.00
14/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	70	0	0	0	198.00
14/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	112	0	0	0	400.00
14/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1725	2	2	2	0.00
14/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1509	2	2	2	0.00
14/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	433	1	0	1	0.00
14/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	287	0	0	0	97.00
14/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	73	0	0	0	0.00
14/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	4	0	0	0	400.00
14/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	6	0	0	0	900.00
14/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	1957	2	2	2	0.00
14/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4403	5	4	5	0.00
14/01/2022	2032 On 05-May-22			Bond Future	10.05	89.3703	89.7425	89.3703	53,413.00
14/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5821	6	6	6	0.00
14/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5729	5	6	5	0.00
14/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	757	1	1	1	780.00
14/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2313	2	2	2	780.00
14/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2689	2	3	2	993.00
14/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6469	6	6	6	0.00

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14/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5546	5	6	5	0.00
14/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5775	5	6	5	0.00
14/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	427	0	0	0	0.00
14/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1354	2	1	2	0.00
14/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	461	1	0	1	993.00
14/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	433	0	0	0	0.00
14/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	337	0	0	0	780.00
14/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1597	2	2	2	0.00
14/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3519	4	4	4	0.00
14/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	420	0	0	0	0.00
14/01/2022	2032 On 04-August-22			Bond Future	10.25	90.5243	90.9011	90.5243	0.00
14/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7658	7	8	7	0.00
14/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8927	9	9	9	0.00
14/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2367	2	2	2	0.00
14/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2395	2	2	2	0.00
14/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2425	2	2	2	0.00
14/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1189	1	1	1	800.00
14/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	303	0	0	0	800.00
14/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	7777	8	8	8	0.00
14/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4178	4	4	4	0.00
14/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2630	3	3	3	0.00
14/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2603	3	3	3	0.00
14/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	419	0	0	0	0.00
14/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	569	1	1	1	800.00
14/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2577	3	3	3	0.00
14/01/2022	2032 On 03-November-22			Bond Future	10.44	87.5623	87.9438	87.5623	0.00
14/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3580	3	4	3	0.00
14/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2417	3	2	3	0.00
14/01/2022	2033 On 03-February-22			Bond Future	111.56	112.2039	111.5610	112.2039	7,281.00
14/01/2022	2033 On 05-May-22			Bond Future	111.67	112.3235	111.6719	112.3235	2,588.00
14/01/2022	2033 On 04-August-22			Bond Future	113.14	113.8005	113.1401	113.8005	0.00
14/01/2022	2033 On 03-November-22			Bond Future	113.34	114.0108	113.3414	114.0108	0.00

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14/01/2022	2037 On 03-February-22			Bond Future	10.60	83.9742	84.6130	83.9742	114,971.00
14/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5472	5	5	5	0.00
14/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5355	5	5	5	0.00
14/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5413	5	5	5	0.00
14/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	20	0	0	0	0.00
14/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	22	0	0	0	0.00
14/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	21	0	0	0	0.00
14/01/2022	2037 On 05-May-22			Bond Future	10.78	85.0039	85.6499	85.0039	48,747.00
14/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6828	6	7	6	0.00
14/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6728	6	7	6	0.00
14/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6778	6	7	6	0.00
14/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	448	1	0	1	0.00
14/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	461	1	0	1	0.00
14/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	454	1	0	1	0.00
14/01/2022	2037 On 04-August-22			Bond Future	10.97	81.8451	82.4992	81.8451	0.00
14/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2644	2	3	2	0.00
14/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3670	3	4	3	1,050.00
14/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4470	4	4	4	0.00
14/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	743	1	1	1	50.00
14/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6755	6	7	6	0.00
14/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2581	2	3	2	0.00
14/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2613	2	3	2	0.00
14/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3090	3	3	3	0.00
14/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	992	1	1	1	1,050.00
14/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	3028	3	3	3	0.00
14/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6434	7	6	7	0.00
14/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3059	3	3	3	50.00
14/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1751	2	2	2	50.00
14/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2207	2	2	2	0.00
14/01/2022	2037 On 03-November-22			Bond Future	11.15	82.9183	83.5808	82.9183	0.00
14/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3825	3	4	3	0.00
14/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3893	4	4	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
14/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3859	4	4	4	0.00
14/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	2906	3	3	3	0.00
14/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	2932	3	3	3	0.00
14/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	2881	3	3	3	0.00
14/01/2022	2038 On 03-February-22			Bond Future	125.68	126.3199	125.6759	126.3199	5,473.00
14/01/2022	2038 On 05-May-22			Bond Future	127.25	127.8998	127.2470	127.8998	1,308.00
14/01/2022	2038 On 04-August-22			Bond Future	127.10	127.7661	127.1045	127.7661	0.00
14/01/2022	2038 On 03-November-22			Bond Future	128.80	129.4691	128.7984	129.4691	0.00
14/01/2022	2040 On 03-February-22			Bond Future	10.67	86.1979	86.9231	86.1979	87,547.00
14/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	724	0	1	0	2,000.00
14/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	6017	5	6	5	0.00
14/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	6080	5	6	5	0.00
14/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	6142	5	6	5	0.00
14/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	16	0	0	0	0.00
14/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	15	0	0	0	0.00
14/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	14	0	0	0	0.00
14/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1258	2	1	2	0.00
14/01/2022	2040 On 05-May-22			Bond Future	10.85	87.2548	87.9884	87.2548	23,893.00
14/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	7292	7	7	7	0.00
14/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	7345	7	7	7	0.00
14/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	197	0	0	0	1,200.00
14/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	13334	13	13	13	0.00
14/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	7398	7	7	7	0.00
14/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1429	1	1	1	1,200.00
14/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3412	4	3	4	0.00
14/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	488	1	0	1	0.00
14/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	91	0	0	0	1,200.00
14/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	495	1	0	1	0.00
14/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	7820	9	8	9	0.00
14/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	503	1	1	1	0.00
14/01/2022	2040 On 04-August-22			Bond Future	11.04	83.8747	84.6175	83.8747	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
14/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	8385	8	8	8	0.00
14/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	3048	3	3	3	0.00
14/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	321	0	0	0	460.00
14/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	1983	2	2	2	460.00
14/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	3083	3	3	3	0.00
14/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	3118	3	3	3	0.00
14/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	3020	3	3	3	0.00
14/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	10105	11	10	11	0.00
14/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	856	1	1	1	460.00
14/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3052	3	3	3	0.00
14/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4287	5	4	5	0.00
14/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3084	3	3	3	0.00
14/01/2022	2040 On 03-November-22			Bond Future	11.21	84.9746	85.7269	84.9746	0.00
14/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4311	4	4	4	0.00
14/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4237	4	4	4	0.00
14/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4274	4	4	4	0.00
14/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	2999	3	3	3	0.00
14/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3053	3	3	3	0.00
14/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	3026	3	3	3	0.00
14/01/2022	2044 On 03-February-22			Bond Future	10.73	82.9039	83.6054	82.9039	58,942.00
14/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	6007	5	6	5	0.00
14/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	5881	5	6	5	0.00
14/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	5944	5	6	5	0.00
14/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	19	0	0	0	0.00
14/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	20	0	0	0	0.00
14/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	18	0	0	0	0.00
14/01/2022	2044 On 05-May-22			Bond Future	10.90	83.9205	84.6300	83.9205	6,502.00
14/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7298	7	7	7	0.00
14/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	7191	7	7	7	0.00
14/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	7244	7	7	7	0.00
14/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	531	1	1	1	0.00
14/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	539	1	1	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
14/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	523	1	1	1	0.00
14/01/2022	2044 On 04-August-22			Bond Future	11.07	80.6226	81.3410	80.6226	0.00
14/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3204	3	3	3	0.00
14/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	3132	3	3	3	0.00
14/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	3168	3	3	3	0.00
14/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	3037	3	3	3	0.00
14/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	3069	3	3	3	0.00
14/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	3005	3	3	3	0.00
14/01/2022	2044 On 03-November-22			Bond Future	11.23	81.6798	82.4075	81.6798	0.00
14/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	4184	4	4	4	0.00
14/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4221	4	4	4	0.00
14/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4258	4	4	4	0.00
14/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	3096	3	3	3	0.00
14/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3124	3	3	3	0.00
14/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3153	3	3	3	0.00
14/01/2022	2046 On 03-February-22			Bond Future	116.43	116.2239	116.4263	116.2239	15,002.00
14/01/2022	2046 On 05-May-22			Bond Future	115.99	115.7900	115.9943	115.7900	5,983.00
14/01/2022	2046 On 04-August-22			Bond Future	117.52	117.3128	117.5197	117.3128	0.00
14/01/2022	2046 On 03-November-22			Bond Future	117.16	116.9512	117.1607	116.9512	0.00
14/01/2022	2050 On 03-February-22			Bond Future	117.65	118.7560	117.6496	118.7560	9,042.00
14/01/2022	2050 On 05-May-22			Bond Future	119.12	120.2412	119.1202	120.2412	741.00
14/01/2022	2050 On 04-August-22			Bond Future	118.67	119.8065	118.6705	119.8065	0.00
14/01/2022	2050 On 03-November-22			Bond Future	120.25	121.4034	120.2521	121.4034	0.00
14/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	AL37 On 03-February-22			Index Future	814.73	813.5020	814.7310	813.5020	0.00
14/01/2022	AL37 On 05-May-22			Index Future	824.71	823.4730	824.7130	823.4730	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
14/01/2022	AL37 On 04-August-22			Index Future	835.24	833.9880	835.2420	833.9880	0.00
14/01/2022	AL37 On 03-November-22			Index Future	846.29	845.0190	846.2870	845.0190	0.00
14/01/2022	AL7T On 03-February-22			Index Future	932.19	928.6630	932.1930	928.6630	0.00
14/01/2022	AL7T On 05-May-22			Index Future	943.61	940.0470	943.6140	940.0470	0.00
14/01/2022	AL7T On 04-August-22			Index Future	955.66	952.0500	955.6610	952.0500	0.00
14/01/2022	AL7T On 03-November-22			Index Future	968.30	964.6430	968.2990	964.6430	0.00
14/01/2022	ALBI On 03-February-22			Index Future	826.95	822.7200	826.9470	822.7200	188.00
14/01/2022	ALBI On 05-May-22			Index Future	837.08	832.8040	837.0780	832.8040	29.00
14/01/2022	ALBI On 04-August-22			Index Future	847.77	843.4390	847.7650	843.4390	0.00
14/01/2022	ALBI On 03-November-22			Index Future	858.98	854.5940	858.9760	854.5940	0.00
14/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C050 On 31-December-50			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
14/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2022	ES33 On 03-February-22			Bond Future	11.32	78.2259	78.6889	78.2259	263.00
14/01/2022	ES33 On 05-May-22			Bond Future	11.54	75.4256	75.8939	75.4256	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2022	ES33 On 04-August-22			Bond Future	11.77	76.4179	76.8921	76.4179	0.00
14/01/2022	ES33 On 03-November-22			Bond Future	12.01	73.6573	74.1378	73.6573	0.00
14/01/2022	ES42 On 03-February-22			Bond Future	11.75	76.9338	77.5265	76.9338	3,579.00
14/01/2022	ES42 On 05-May-22			Bond Future	11.96	73.6373	74.2369	73.6373	1,190.00
14/01/2022	ES42 On 04-August-22			Bond Future	12.17	74.6064	75.2138	74.6064	0.00
14/01/2022	ES42 On 03-November-22			Bond Future	12.39	71.3427	71.9580	71.3427	0.00
14/01/2022	GOVI On 03-February-22			GOVI	816.12	811.9960	816.1160	811.9960	560.00
14/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	233760	19	23	19	0.00
14/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	233660	19	23	19	0.00
14/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	233560	19	23	19	0.00
14/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 05-May-22			GOVI	826.12	821.9490	826.1150	821.9490	430.00
14/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	378850	34	38	34	0.00
14/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	378750	34	38	34	0.00
14/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	378650	34	38	34	0.00
14/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 04-August-22			GOVI	836.66	832.4440	836.6620	832.4440	0.00
14/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	174020	13	17	13	0.00
14/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	173920	13	17	13	0.00
14/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	173820	13	17	13	0.00
14/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 03-November-22			GOVI	847.73	843.4550	847.7270	843.4550	0.00
14/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	272970	23	27	23	0.00
14/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	273170	23	27	23	0.00
14/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	273070	23	27	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
14/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
14/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2022	IGOV On 03-February-22			Index Future	306.43	307.4130	306.4270	307.4130	482.00
14/01/2022	IGOV On 05-May-22			Index Future	310.26	311.2580	310.2570	311.2580	16.00
14/01/2022	IGOV On 04-August-22			Index Future	314.29	315.3070	314.2930	315.3070	0.00
14/01/2022	IGOV On 03-November-22			Index Future	318.52	319.5520	318.5240	319.5520	0.00
14/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
14/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
14/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.90	96.0950	96.1050	96.0950	0.00
14/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.22	95.7700	95.7800	95.7700	0.00
14/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.29	95.7050	95.7150	95.7050	0.00
14/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.63	95.3500	95.3700	95.3500	0.00
14/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.69	95.2900	95.3100	95.2900	0.00
14/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.00	94.9750	95.0050	94.9750	72.00
14/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.43	94.5100	94.5700	94.5100	0.00
14/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.96	93.9650	94.0450	93.9650	68.00
14/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.22	93.6950	93.7850	93.6950	0.00
14/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.49	93.4000	93.5100	93.4000	0.00
14/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.69	93.2100	93.3150	93.2100	75.00
14/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.90	92.9650	93.1050	92.9650	0.00
14/01/2022	R023 On 03-February-22			Bond Future	5.12	106.0898	106.1076	106.0898	16,417.00
14/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	66	0	0	0	0.00
14/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	71	0	0	0	0.00
14/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	75	0	0	0	0.00
14/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	120	0	0	0	0.00
14/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	125	0	0	0	0.00
14/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	131	0	0	0	0.00
14/01/2022	R023 On 05-May-22			Bond Future	5.17	103.4785	103.4960	103.4785	4,205.00
14/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	906	1	1	1	0.00
14/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	913	1	1	1	0.00
14/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	921	1	1	1	0.00
14/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	22	0	0	0	0.00
14/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	22	0	0	0	0.00
14/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	23	0	0	0	0.00
14/01/2022	R023 On 04-August-22			Bond Future	5.16	104.8142	104.8316	104.8142	0.00
14/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	532	1	1	1	0.00
14/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	537	1	1	1	0.00
14/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	542	1	1	1	0.00
14/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	54	0	0	0	0.00
14/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	55	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
14/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	56	0	0	0	0.00
14/01/2022	R023 On 03-November-22			Bond Future	5.05	102.2739	102.2914	102.2739	0.00
14/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	409	0	0	0	0.00
14/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	404	0	0	0	0.00
14/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	406	0	0	0	0.00
14/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	32	0	0	0	0.00
14/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	33	0	0	0	0.00
14/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	32	0	0	0	0.00
14/01/2022	R035 On 03-February-22			Bond Future	10.37	92.7754	93.3799	92.7754	85,741.00
14/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	17	0	0	0	683.00
14/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	279	0	0	0	280.00
14/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	9134	9	9	9	0.00
14/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5985	5	6	5	0.00
14/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5459	5	5	5	0.00
14/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	561	0	1	0	500.00
14/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4348	4	4	4	0.00
14/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5693	5	6	5	0.00
14/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6335	6	6	6	0.00
14/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5341	5	5	5	0.00
14/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5400	5	5	5	0.00
14/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	92	0	0	0	200.00
14/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8290	8	8	8	0.00
14/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4232	4	4	4	0.00
14/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4697	4	5	4	0.00
14/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	877	1	1	1	1,600.00
14/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1939	2	2	2	0.00
14/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2135	2	2	2	0.00
14/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	845	1	1	1	0.00
14/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	613	0	1	0	200.00
14/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1326	2	1	2	0.00
14/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	1032	1	1	1	500.00
14/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1407	2	1	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
14/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	383	1	0	1	200.00
14/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	999	1	1	1	0.00
14/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	54	0	0	0	1,600.00
14/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	1	0	0	0	280.00
14/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3090	4	3	4	0.00
14/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	21	0	0	0	0.00
14/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	22	0	0	0	0.00
14/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	9	0	0	0	683.00
14/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	16	0	0	0	200.00
14/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	12	0	0	0	500.00
14/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	40	0	0	0	200.00
14/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	325	1	0	1	683.00
14/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	20	0	0	0	0.00
14/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	59	0	0	0	280.00
14/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
14/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2057	3	2	3	0.00
14/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4539	5	5	5	0.00
14/01/2022	R035 On 05-May-22			Bond Future	10.55	89.4331	90.0444	89.4331	29,676.00
14/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	7015	6	7	6	0.00
14/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	12042	11	12	11	0.00
14/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3143	3	3	3	0.00
14/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6914	6	7	6	0.00
14/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6965	6	7	6	0.00
14/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2757	2	3	2	1,200.00
14/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1705	2	2	2	0.00
14/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	426	1	0	1	0.00
14/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	433	1	0	1	0.00
14/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1469	2	1	2	1,200.00
14/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	90	0	0	0	1,200.00
14/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	420	1	0	1	0.00
14/01/2022	R035 On 04-August-22			Bond Future	10.74	90.5877	91.2066	90.5877	0.00
14/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4210	4	4	4	0.00
14/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8889	8	9	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
14/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2168	2	2	2	400.00
14/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2817	3	3	3	0.00
14/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2752	2	3	2	0.00
14/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2784	2	3	2	0.00
14/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	694	1	1	1	100.00
14/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	390	0	0	0	400.00
14/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2497	2	2	2	0.00
14/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3135	3	3	3	100.00
14/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8366	9	8	9	0.00
14/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6536	7	7	7	0.00
14/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3496	4	3	4	0.00
14/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	2862	3	3	3	0.00
14/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	2891	3	3	3	0.00
14/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	1861	2	2	2	100.00
14/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2833	3	3	3	0.00
14/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	613	1	1	1	400.00
14/01/2022	R035 On 03-November-22			Bond Future	10.93	87.2932	87.9201	87.2932	0.00
14/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	3998	4	4	4	0.00
14/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	3964	4	4	4	0.00
14/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	4033	4	4	4	0.00
14/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2738	3	3	3	0.00
14/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2788	3	3	3	0.00
14/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2763	3	3	3	0.00
14/01/2022	R186 On 03-February-22			Bond Future	7.78	112.0403	112.2222	112.0403	55,237.00
14/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	32	0	0	0	0.00
14/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	34	0	0	0	0.00
14/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	37	0	0	0	0.00
14/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2119	2	2	2	0.00
14/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2160	2	2	2	0.00
14/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2201	2	2	2	0.00
14/01/2022	R186 On 05-May-22			Bond Future	7.98	113.4136	113.5971	113.4136	22,009.00
14/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	3035	3	3	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
14/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	4021	4	4	4	0.00
14/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	2074	2	2	2	0.00
14/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2181	2	2	2	454.00
14/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	1085	1	1	1	435.00
14/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	2047	2	2	2	0.00
14/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	72	0	0	0	3,600.00
14/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4853	5	5	5	0.00
14/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	2100	2	2	2	0.00
14/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1644	2	2	2	454.00
14/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	282	0	0	0	435.00
14/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	475	0	0	0	3,600.00
14/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2505	3	3	3	0.00
14/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3140	3	3	3	0.00
14/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	998	1	1	1	0.00
14/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	738	1	1	1	0.00
14/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	150	0	0	0	454.00
14/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5245	5	5	5	0.00
14/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	764	1	1	1	0.00
14/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1484	2	1	2	0.00
14/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	701	1	1	1	0.00
14/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	751	1	1	1	0.00
14/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	237	0	0	0	454.00
14/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	415	0	0	0	4,035.00
14/01/2022	R186 On 04-August-22			Bond Future	8.18	109.5911	109.7767	109.5911	0.00
14/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1623	2	2	2	0.00
14/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1604	2	2	2	0.00
14/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	197	0	0	0	3,600.00
14/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1643	2	2	2	0.00
14/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1290	1	1	1	3,600.00
14/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	6144	6	6	6	0.00
14/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	286	0	0	0	3,600.00
14/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1766	2	2	2	0.00
14/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	4963	5	5	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
14/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2138	2	2	2	0.00
14/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1802	2	2	2	0.00
14/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1784	2	2	2	0.00
14/01/2022	R186 On 03-November-22			Bond Future	8.39	111.0274	111.2151	111.0274	0.00
14/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2327	2	2	2	0.00
14/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2286	2	2	2	0.00
14/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2306	2	2	2	0.00
14/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1773	2	2	2	0.00
14/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1789	2	2	2	0.00
14/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1758	2	2	2	0.00
14/01/2022	R197 On 03-February-22			Bond Future	321.79	321.8213	321.7917	321.8213	1,132.00
14/01/2022	R197 On 05-May-22			Bond Future	325.81	325.8459	325.8139	325.8459	476.00
14/01/2022	R197 On 04-August-22			Bond Future	321.72	321.7559	321.7238	321.7559	0.00
14/01/2022	R197 On 03-November-22			Bond Future	326.01	326.0451	326.0120	326.0451	0.00
14/01/2022	R202 On 03-February-22			Bond Future	242.26	243.5243	242.2607	243.5243	6,622.00
14/01/2022	R202 On 05-May-22			Bond Future	245.29	246.5699	245.2888	246.5699	1,146.00
14/01/2022	R202 On 04-August-22			Bond Future	244.07	245.3639	244.0659	245.3639	0.00
14/01/2022	R202 On 03-November-22			Bond Future	247.32	248.6341	247.3187	248.6341	0.00
14/01/2022	R209 On 03-February-22			Bond Future	10.35	71.6137	72.1116	71.6137	19,056.00
14/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3815	3	4	3	0.00
14/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3714	3	4	3	0.00
14/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3764	3	4	3	0.00
14/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	44	0	0	0	0.00
14/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	47	0	0	0	0.00
14/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	42	0	0	0	0.00
14/01/2022	R209 On 05-May-22			Bond Future	10.52	69.3498	69.8534	69.3498	7,104.00
14/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7798	7	8	7	0.00
14/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5376	5	5	5	0.00
14/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5289	5	5	5	0.00
14/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5332	5	5	5	0.00
14/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	321	0	0	0	8,525.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1151	1	1	1	0.00
14/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2598	2	3	2	0.00
14/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1328	2	1	2	3,050.00
14/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2677	3	3	3	9,000.00
14/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	4808	5	5	5	0.00
14/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	454	1	0	1	0.00
14/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	461	1	0	1	0.00
14/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	447	1	0	1	0.00
14/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	189	0	0	0	12,050.00
14/01/2022	R209 On 04-August-22			Bond Future	10.69	70.2453	70.7552	70.2453	0.00
14/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2166	2	2	2	0.00
14/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2111	2	2	2	0.00
14/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2139	2	2	2	0.00
14/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2725	3	3	3	0.00
14/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2753	3	3	3	0.00
14/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2697	3	3	3	0.00
14/01/2022	R209 On 03-November-22			Bond Future	10.85	68.0231	68.5396	68.0231	0.00
14/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3372	3	3	3	0.00
14/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3401	3	3	3	0.00
14/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3431	3	3	3	0.00
14/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2499	3	2	3	0.00
14/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2522	3	3	3	0.00
14/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2545	3	3	3	0.00
14/01/2022	R210 On 03-February-22			Bond Future	214.06	214.5394	214.0642	214.5394	1,381.00
14/01/2022	R210 On 05-May-22			Bond Future	213.88	214.3613	213.8791	214.3613	987.00
14/01/2022	R210 On 04-August-22			Bond Future	216.69	217.1803	216.6913	217.1803	0.00
14/01/2022	R210 On 03-November-22			Bond Future	216.66	217.1563	216.6607	217.1563	0.00
14/01/2022	R213 On 03-February-22			Bond Future	9.67	86.9336	87.2132	86.9336	21,184.00
14/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	43	0	0	0	220.00
14/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	3059	3	3	3	0.00
14/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4752	4	5	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
14/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2590	2	3	2	0.00
14/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2683	2	3	2	0.00
14/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1755	2	2	2	0.00
14/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1796	2	2	2	0.00
14/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	71	0	0	0	430.00
14/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	527	0	1	0	0.00
14/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	1016	1	1	1	0.00
14/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	2	0	0	0	102.00
14/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
14/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	5093	5	5	5	0.00
14/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1922	2	2	2	0.00
14/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1838	2	2	2	0.00
14/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	232	0	0	0	0.00
14/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2530	3	3	3	0.00
14/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1029	1	1	1	200.00
14/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	212	0	0	0	430.00
14/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	7	0	0	0	220.00
14/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5794	6	6	6	0.00
14/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	4818	5	5	5	0.00
14/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	10	0	0	0	430.00
14/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	561	1	1	1	102.00
14/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	242	0	0	0	0.00
14/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	253	0	0	0	0.00
14/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	99	0	0	0	220.00
14/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	109	0	0	0	200.00
14/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	68	0	0	0	102.00
14/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	2890	3	3	3	0.00
14/01/2022	R213 On 05-May-22			Bond Future	9.86	84.4661	84.7486	84.4661	1,521.00
14/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4484	4	4	4	0.00
14/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4443	4	4	4	0.00
14/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4403	4	4	4	0.00
14/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	534	1	1	1	0.00
14/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	543	1	1	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
14/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	551	1	1	1	0.00
14/01/2022	R213 On 04-August-22			Bond Future	10.05	85.5564	85.8424	85.5564	0.00
14/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1918	2	2	2	0.00
14/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1870	2	2	2	0.00
14/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1894	2	2	2	0.00
14/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2688	3	3	3	0.00
14/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2742	3	3	3	0.00
14/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2715	3	3	3	0.00
14/01/2022	R213 On 03-November-22			Bond Future	10.25	83.1427	83.4322	83.1427	0.00
14/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3108	3	3	3	0.00
14/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	3054	3	3	3	0.00
14/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3081	3	3	3	0.00
14/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2397	3	2	3	0.00
14/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2418	3	2	3	0.00
14/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2376	3	2	3	0.00
14/01/2022	R214 On 03-February-22			Bond Future	10.67	68.6045	69.1766	68.6045	17,613.00
14/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	4068	4	4	4	0.00
14/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	4119	4	4	4	0.00
14/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	4171	4	4	4	0.00
14/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	41	0	0	0	0.00
14/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	39	0	0	0	0.00
14/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	38	0	0	0	0.00
14/01/2022	R214 On 05-May-22			Bond Future	10.83	66.1646	66.7434	66.1646	441.00
14/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5377	5	5	5	0.00
14/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5420	5	5	5	0.00
14/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5464	5	5	5	0.00
14/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	498	1	0	1	0.00
14/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	505	1	1	1	0.00
14/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	491	1	0	1	0.00
14/01/2022	R214 On 04-August-22			Bond Future	10.99	67.0187	67.6048	67.0187	0.00
14/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2459	2	2	2	0.00
14/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2489	2	2	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
14/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2518	2	3	2	0.00
14/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2566	3	3	3	0.00
14/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2539	3	3	3	0.00
14/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2593	3	3	3	0.00
14/01/2022	R214 On 03-November-22			Bond Future	11.15	64.6148	65.2084	64.6148	0.00
14/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3551	3	4	3	0.00
14/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3582	3	4	3	0.00
14/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3520	3	4	3	0.00
14/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2468	3	2	3	0.00
14/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2491	3	2	3	0.00
14/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2514	3	3	3	0.00
14/01/2022	R248 On 03-February-22			Bond Future	10.67	86.3422	87.1044	86.3422	192,288.00
14/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	82	0	0	0	900.00
14/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	5804	5	6	5	0.00
14/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1178	1	1	1	0.00
14/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	164	0	0	0	1,300.00
14/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2707	2	3	2	1,400.00
14/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	17	0	0	0	0.00
14/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	5675	5	6	5	0.00
14/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5739	5	6	5	0.00
14/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	2	0	0	0	0.00
14/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	305	0	0	0	100.00
14/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	516	0	1	0	0.00
14/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	2142	2	2	2	900.00
14/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	434	1	0	1	0.00
14/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	1784	2	2	2	0.00
14/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	6951	8	7	8	0.00
14/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	30	0	0	0	0.00
14/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	3707	4	4	4	0.00
14/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	5277	6	5	6	0.00
14/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	284	0	0	0	0.00
14/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	2990	4	3	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
14/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	2346	3	2	3	0.00
14/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	935	1	1	1	0.00
14/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	33	0	0	0	0.00
14/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	31	0	0	0	0.00
14/01/2022	R248 On 05-May-22			Bond Future	10.82	82.9842	83.7552	82.9842	2,061.00
14/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	7211	7	7	7	0.00
14/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	7101	6	7	6	0.00
14/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	7156	7	7	7	0.00
14/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	561	1	1	1	0.00
14/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	545	1	1	1	0.00
14/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	553	1	1	1	0.00
14/01/2022	R248 On 04-August-22			Bond Future	10.99	84.0555	84.8363	84.0555	0.00
14/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	3188	3	3	3	0.00
14/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	3113	3	3	3	0.00
14/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	3150	3	3	3	0.00
14/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3119	4	3	4	0.00
14/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3153	4	3	4	0.00
14/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3086	3	3	3	0.00
14/01/2022	R248 On 03-November-22			Bond Future	11.15	80.7386	81.5294	80.7386	0.00
14/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4313	4	4	4	0.00
14/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4351	4	4	4	0.00
14/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4390	4	4	4	0.00
14/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3253	4	3	4	0.00
14/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3224	4	3	4	0.00
14/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3195	4	3	4	0.00