



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/01/2022 TO: 20/01/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	2025 On 03-February-22			Bond Future	154.90	154.9901	154.9045	154.9901	2,190.00
20/01/2022	2025 On 05-May-22			Bond Future	156.86	156.9483	156.8601	156.9483	4,729.00
20/01/2022	2025 On 04-August-22			Bond Future	157.33	157.4203	157.3305	157.4203	161.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2022	2025 On 03-November-22			Bond Future	159.40	159.4862	159.3952	159.4862	0.00
20/01/2022	2029 On 03-February-22			Bond Future	113.28	113.5019	113.2849	113.5019	2,244.00
20/01/2022	2029 On 05-May-22			Bond Future	113.51	113.7299	113.5092	113.7299	2,391.00
20/01/2022	2029 On 04-August-22			Bond Future	115.02	115.2434	115.0194	115.2434	1,844.00
20/01/2022	2029 On 03-November-22			Bond Future	115.30	115.5288	115.3017	115.5288	0.00
20/01/2022	2030 On 03-February-22			Bond Future	9.31	92.3100	92.9311	92.3100	71,004.00
20/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	20	0	0	0	0.00
20/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	3095	3	3	3	0.00
20/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7719	7	8	7	0.00
20/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1683	1	2	1	1,000.00
20/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	2511	2	3	2	0.00
20/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	1042	1	1	1	0.00
20/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	1007	1	1	1	0.00
20/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
20/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	32	0	0	0	1,000.00
20/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2608	2	3	2	950.00
20/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	1078	1	1	1	0.00
20/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	904	1	1	1	0.00
20/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	207	0	0	0	0.00
20/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	745	0	1	0	0.00
20/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	370	0	0	0	950.00
20/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	933	1	1	1	0.00
20/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	513	1	1	1	101.00
20/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1304	2	1	2	0.00
20/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	409	1	0	1	0.00
20/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	322	1	0	1	0.00
20/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	44	0	0	0	0.00
20/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	23	0	0	0	8,000.00
20/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	2482	3	2	3	0.00
20/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5007	6	5	6	0.00
20/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	2745	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
20/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	355	1	0	1	0.00
20/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	338	1	0	1	0.00
20/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	49	0	0	0	101.00
20/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	146	0	0	0	0.00
20/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
20/01/2022	2030 On 05-May-22			Bond Future	9.50	93.4534	94.0813	93.4534	46,426.00
20/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	7585	7	8	7	0.00
20/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	4001	4	4	4	0.00
20/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	421	0	0	0	200.00
20/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	513	0	1	0	1,800.00
20/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1327	1	1	1	0.00
20/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	21	0	0	0	200.00
20/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	4040	4	4	4	0.00
20/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	4080	4	4	4	0.00
20/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	3100	3	3	3	0.00
20/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	74	0	0	0	1,800.00
20/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	182	0	0	0	1,073.00
20/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	7370	8	7	8	0.00
20/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4035	5	4	5	0.00
20/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	3700	4	4	4	0.00
20/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	544	1	1	1	0.00
20/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	553	1	1	1	200.00
20/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	9658	10	10	10	0.00
20/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	5642	6	6	6	0.00
20/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2099	2	2	2	1,073.00
20/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	563	1	1	1	0.00
20/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	132	0	0	0	1,800.00
20/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	839	1	1	1	1,073.00
20/01/2022	2030 On 04-August-22			Bond Future	9.70	90.6684	91.3042	90.6684	0.00
20/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	915	1	1	1	800.00
20/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1853	2	2	2	0.00
20/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	265	0	0	0	800.00
20/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1876	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
20/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1899	2	2	2	0.00
20/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	6443	6	6	6	0.00
20/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	556	1	1	1	800.00
20/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	2610	3	3	3	0.00
20/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	2637	3	3	3	0.00
20/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	7528	8	8	8	0.00
20/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	2663	3	3	3	0.00
20/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4209	5	4	5	0.00
20/01/2022	2030 On 03-November-22			Bond Future	9.90	91.8376	92.4815	91.8376	0.00
20/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	3179	3	3	3	0.00
20/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	3153	3	3	3	0.00
20/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	3207	3	3	3	0.00
20/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2282	3	2	3	0.00
20/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2322	3	2	3	0.00
20/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2302	3	2	3	0.00
20/01/2022	2032 On 03-February-22			Bond Future	9.75	92.6058	93.4215	92.6058	86,353.00
20/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
20/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	7	0	0	0	97.00
20/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	257	0	0	0	0.00
20/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	6499	6	6	6	0.00
20/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	6767	6	7	6	0.00
20/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3991	3	4	3	0.00
20/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	4046	3	4	3	0.00
20/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	2370	2	2	2	0.00
20/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	3496	3	3	3	0.00
20/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	1231	1	1	1	900.00
20/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1866	1	2	1	100.00
20/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	350	0	0	0	210.00
20/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3936	3	4	3	0.00
20/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	5198	4	5	4	0.00
20/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3881	3	4	3	0.00
20/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	883	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
20/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	274	0	0	0	400.00
20/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	462	0	0	0	0.00
20/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	7723	7	8	7	0.00
20/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	4486	4	4	4	0.00
20/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	5144	4	5	4	0.00
20/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	3	0	0	0	0.00
20/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	8	0	0	0	210.00
20/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	0	0	0	0	210.00
20/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	5183	6	5	6	0.00
20/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	1294	2	1	2	0.00
20/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	530	1	1	1	198.00
20/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	348	1	0	1	900.00
20/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	16	0	0	0	0.00
20/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	3	0	0	0	97.00
20/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	15	0	0	0	0.00
20/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	14	0	0	0	198.00
20/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	26	0	0	0	400.00
20/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1129	2	1	2	0.00
20/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	942	2	1	2	0.00
20/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	167	0	0	0	0.00
20/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	94	0	0	0	97.00
20/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	14	0	0	0	0.00
20/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	0	0	0	0	400.00
20/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	900.00
20/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	1338	2	1	2	0.00
20/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	3733	5	4	5	0.00
20/01/2022	2032 On 05-May-22			Bond Future	9.93	89.6051	90.4300	89.6051	66,827.00
20/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	6433	6	6	6	0.00
20/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	6340	6	6	6	0.00
20/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	998	1	1	1	780.00
20/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2730	2	3	2	780.00
20/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	3141	3	3	3	993.00
20/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	7092	6	7	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
20/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	6153	5	6	5	0.00
20/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	6386	6	6	6	0.00
20/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	350	0	0	0	0.00
20/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1118	1	1	1	0.00
20/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	380	1	0	1	993.00
20/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	356	0	0	0	0.00
20/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	273	0	0	0	780.00
20/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1326	2	1	2	0.00
20/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3072	4	3	4	0.00
20/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	345	0	0	0	0.00
20/01/2022	2032 On 04-August-22			Bond Future	10.12	90.7761	91.6115	90.7761	0.00
20/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	8304	8	8	8	0.00
20/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	9591	9	10	9	0.00
20/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2767	2	3	2	0.00
20/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2798	2	3	2	0.00
20/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2829	2	3	2	0.00
20/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1484	1	1	1	800.00
20/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	377	0	0	0	800.00
20/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	7141	8	7	8	0.00
20/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	3763	4	4	4	0.00
20/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2320	3	2	3	0.00
20/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2296	3	2	3	0.00
20/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	372	0	0	0	0.00
20/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	505	1	1	1	800.00
20/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2271	3	2	3	0.00
20/01/2022	2032 On 03-November-22			Bond Future	10.31	87.7986	88.6447	87.7986	0.00
20/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	4033	4	4	4	0.00
20/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2170	3	2	3	0.00
20/01/2022	2033 On 03-February-22			Bond Future	110.00	110.4176	109.9998	110.4176	2,777.00
20/01/2022	2033 On 05-May-22			Bond Future	110.10	110.5289	110.1048	110.5289	2,900.00
20/01/2022	2033 On 04-August-22			Bond Future	111.57	111.9998	111.5696	111.9998	4,967.00
20/01/2022	2033 On 03-November-22			Bond Future	111.73	112.1614	111.7255	112.1614	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
20/01/2022	2037 On 03-February-22			Bond Future	10.41	85.1466	85.8632	85.1466	113,443.00
20/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	6704	6	7	6	0.00
20/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	6585	6	7	6	0.00
20/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	6645	6	7	6	0.00
20/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	2	0	0	0	0.00
20/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	2	0	0	0	0.00
20/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	2	0	0	0	0.00
20/01/2022	2037 On 05-May-22			Bond Future	10.58	86.2012	86.9259	86.2012	67,833.00
20/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	7970	7	8	7	0.00
20/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	7867	7	8	7	0.00
20/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	7919	7	8	7	0.00
20/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	314	0	0	0	0.00
20/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	324	0	0	0	0.00
20/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	319	0	0	0	0.00
20/01/2022	2037 On 04-August-22			Bond Future	10.76	83.0712	83.8051	83.0712	0.00
20/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	3374	3	3	3	0.00
20/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	4523	4	5	4	1,050.00
20/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	5415	5	5	5	0.00
20/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	1063	1	1	1	50.00
20/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	7860	7	8	7	0.00
20/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	3303	3	3	3	0.00
20/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	3339	3	3	3	0.00
20/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	2507	3	3	3	0.00
20/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	791	1	1	1	1,050.00
20/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	2453	3	2	3	0.00
20/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	5448	6	5	6	0.00
20/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	2480	3	2	3	50.00
20/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1390	2	1	2	50.00
20/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	1755	2	2	2	0.00
20/01/2022	2037 On 03-November-22			Bond Future	10.94	84.1425	84.8858	84.1425	0.00
20/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	4636	4	5	4	0.00
20/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	4710	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
20/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	4673	4	5	4	0.00
20/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	2415	3	2	3	0.00
20/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	2438	3	2	3	0.00
20/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	2393	3	2	3	0.00
20/01/2022	2038 On 03-February-22			Bond Future	124.27	124.5148	124.2664	124.5148	3,778.00
20/01/2022	2038 On 05-May-22			Bond Future	125.84	126.0879	125.8351	126.0879	2,982.00
20/01/2022	2038 On 04-August-22			Bond Future	125.69	125.9472	125.6908	125.9472	2,669.00
20/01/2022	2038 On 03-November-22			Bond Future	127.34	127.6003	127.3403	127.6003	0.00
20/01/2022	2040 On 03-February-22			Bond Future	10.47	87.6064	88.3838	87.6064	77,395.00
20/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	1396	1	1	1	2,000.00
20/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	7464	7	7	7	0.00
20/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	7527	7	8	7	0.00
20/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	7590	7	8	7	0.00
20/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	1	0	0	0	0.00
20/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	1	0	0	0	0.00
20/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	1	0	0	0	0.00
20/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	469	1	0	1	0.00
20/01/2022	2040 On 05-May-22			Bond Future	10.64	88.6915	89.4776	88.6915	33,896.00
20/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	8622	8	9	8	0.00
20/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	8677	8	9	8	0.00
20/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	343	0	0	0	1,200.00
20/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	14782	14	15	14	0.00
20/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	8732	8	9	8	0.00
20/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	2097	2	2	2	1,200.00
20/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	2591	3	3	3	0.00
20/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	333	0	0	0	0.00
20/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	49	0	0	0	1,200.00
20/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	338	0	0	0	0.00
20/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	6476	7	6	7	0.00
20/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	344	0	0	0	0.00
20/01/2022	2040 On 04-August-22			Bond Future	10.81	85.3437	86.1399	85.3437	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
20/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	9724	9	10	9	0.00
20/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	3932	3	4	3	0.00
20/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	489	0	0	0	460.00
20/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	2706	2	3	2	460.00
20/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	3972	4	4	4	0.00
20/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	4013	4	4	4	0.00
20/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	2392	3	2	3	0.00
20/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	8751	9	9	9	0.00
20/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	672	1	1	1	460.00
20/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	2419	3	2	3	0.00
20/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	3488	4	3	4	0.00
20/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	2446	3	2	3	0.00
20/01/2022	2040 On 03-November-22			Bond Future	10.98	86.4443	87.2507	86.4443	0.00
20/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	5291	5	5	5	0.00
20/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	5209	5	5	5	0.00
20/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	5250	5	5	5	0.00
20/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	2455	3	2	3	0.00
20/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	2502	3	3	3	0.00
20/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	2478	3	2	3	0.00
20/01/2022	2044 On 03-February-22			Bond Future	10.51	84.3354	85.2038	84.3354	34,833.00
20/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	7589	7	8	7	0.00
20/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	7461	7	7	7	0.00
20/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	7525	7	8	7	0.00
20/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	1	0	0	0	0.00
20/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	1	0	0	0	0.00
20/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	1	0	0	0	0.00
20/01/2022	2044 On 05-May-22			Bond Future	10.67	85.3800	86.2583	85.3800	34,610.00
20/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	8753	8	9	8	0.00
20/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	8642	8	9	8	0.00
20/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	8698	8	9	8	0.00
20/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	356	0	0	0	0.00
20/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	362	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
20/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	351	0	0	0	0.00
20/01/2022	2044 On 04-August-22			Bond Future	10.83	82.1140	83.0036	82.1140	0.00
20/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	4200	4	4	4	0.00
20/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	4116	4	4	4	0.00
20/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	4158	4	4	4	0.00
20/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	2364	3	2	3	0.00
20/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	2391	3	2	3	0.00
20/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	2338	3	2	3	0.00
20/01/2022	2044 On 03-November-22			Bond Future	10.99	83.1730	84.0740	83.1730	0.00
20/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	5243	5	5	5	0.00
20/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	5285	5	5	5	0.00
20/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	5326	5	5	5	0.00
20/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	2498	3	2	3	0.00
20/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	2522	3	3	3	0.00
20/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	2546	3	3	3	0.00
20/01/2022	2046 On 03-February-22			Bond Future	113.76	114.4430	113.7642	114.4430	9,876.00
20/01/2022	2046 On 05-May-22			Bond Future	113.31	113.9942	113.3055	113.9942	14,004.00
20/01/2022	2046 On 04-August-22			Bond Future	114.81	115.5112	114.8132	115.5112	609.00
20/01/2022	2046 On 03-November-22			Bond Future	114.39	115.0991	114.3920	115.0991	0.00
20/01/2022	2050 On 03-February-22			Bond Future	115.50	116.0361	115.5024	116.0361	6,147.00
20/01/2022	2050 On 05-May-22			Bond Future	116.96	117.5022	116.9605	117.5022	7,479.00
20/01/2022	2050 On 04-August-22			Bond Future	116.50	117.0450	116.4960	117.0450	1,194.00
20/01/2022	2050 On 03-November-22			Bond Future	118.02	118.5811	118.0247	118.5811	0.00
20/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	AL37 On 03-February-22			Index Future	818.13	813.3970	818.1330	813.3970	0.00
20/01/2022	AL37 On 05-May-22			Index Future	828.26	823.4720	828.2580	823.4720	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
20/01/2022	AL37 On 04-August-22			Index Future	838.96	834.1140	838.9600	834.1140	0.00
20/01/2022	AL37 On 03-November-22			Index Future	849.89	844.9800	849.8880	844.9800	0.00
20/01/2022	AL7T On 03-February-22			Index Future	937.84	930.8910	937.8380	930.8910	0.00
20/01/2022	AL7T On 05-May-22			Index Future	949.44	942.4210	949.4440	942.4210	0.00
20/01/2022	AL7T On 04-August-22			Index Future	961.71	954.6010	961.7130	954.6010	0.00
20/01/2022	AL7T On 03-November-22			Index Future	974.24	967.0350	974.2390	967.0350	0.00
20/01/2022	ALBI On 03-February-22			Index Future	835.27	828.9980	835.2710	828.9980	188.00
20/01/2022	ALBI On 05-May-22			Index Future	845.61	839.2660	845.6080	839.2660	29.00
20/01/2022	ALBI On 04-August-22			Index Future	856.54	850.1120	856.5350	850.1120	0.00
20/01/2022	ALBI On 03-November-22			Index Future	867.69	861.1860	867.6910	861.1860	0.00
20/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	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
20/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2022	ES33 On 03-February-22			Bond Future	11.16	78.9666	79.5419	78.9666	263.00
20/01/2022	ES33 On 05-May-22			Bond Future	11.37	76.1855	76.7672	76.1855	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
20/01/2022	ES33 On 04-August-22			Bond Future	11.60	77.1997	77.7890	77.1997	0.00
20/01/2022	ES33 On 03-November-22			Bond Future	11.83	74.4336	75.0305	74.4336	0.00
20/01/2022	ES42 On 03-February-22			Bond Future	11.55	78.0869	78.7556	78.0869	3,579.00
20/01/2022	ES42 On 05-May-22			Bond Future	11.75	74.8148	75.4911	74.8148	1,190.00
20/01/2022	ES42 On 04-August-22			Bond Future	11.95	75.8113	76.4964	75.8113	0.00
20/01/2022	ES42 On 03-November-22			Bond Future	12.16	72.5478	73.2419	72.5478	0.00
20/01/2022	GOVI On 03-February-22			GOVI	824.19	818.0070	824.1890	818.0070	557.00
20/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	314490	25	31	25	0.00
20/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	314390	25	31	25	0.00
20/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	314290	25	31	25	0.00
20/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 05-May-22			GOVI	834.39	828.1380	834.3890	828.1380	430.00
20/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	461590	40	46	40	0.00
20/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	461490	40	46	40	0.00
20/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	461390	40	46	40	0.00
20/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 04-August-22			GOVI	845.17	838.8410	845.1710	838.8410	0.00
20/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	259110	20	26	20	0.00
20/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	259010	20	26	20	0.00
20/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	258910	20	26	20	0.00
20/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 03-November-22			GOVI	856.18	849.7680	856.1790	849.7680	0.00
20/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	357490	29	36	29	0.00
20/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	357690	29	36	29	0.00
20/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	357590	29	36	29	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
20/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
20/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
20/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2022	IGOV On 03-February-22			Index Future	303.54	304.3020	303.5430	304.3020	374.00
20/01/2022	IGOV On 05-May-22			Index Future	307.38	308.1470	307.3750	308.1470	125.00
20/01/2022	IGOV On 04-August-22			Index Future	311.42	312.2040	311.4210	312.2040	0.00
20/01/2022	IGOV On 03-November-22			Index Future	315.55	316.3440	315.5510	316.3440	0.00
20/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
20/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/01/2022	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
20/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.7900	95.8050	95.7900	0.00
20/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7250	95.7350	95.7250	0.00
20/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.63	95.3400	95.3700	95.3400	0.00
20/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.69	95.2600	95.3100	95.2600	0.00
20/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.06	94.9050	94.9450	94.9050	72.00
20/01/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.14	94.8200	94.8600	94.8200	0.00
20/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.53	94.4100	94.4700	94.4100	0.00
20/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.01	93.8650	93.9900	93.8650	68.00
20/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.35	93.5900	93.6500	93.5900	0.00
20/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.54	93.3700	93.4600	93.3700	0.00
20/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.76	93.1650	93.2450	93.1650	75.00
20/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.89	93.0100	93.1100	93.0100	0.00
20/01/2022	R023 On 03-February-22			Bond Future	5.15	106.0653	106.0777	106.0653	15,433.00
20/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	38	0	0	0	0.00
20/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	42	0	0	0	0.00
20/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	46	0	0	0	0.00
20/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	121	0	0	0	0.00
20/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	127	0	0	0	0.00
20/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	133	0	0	0	0.00
20/01/2022	R023 On 05-May-22			Bond Future	5.21	103.4549	103.4664	103.4549	12,923.00
20/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	875	1	1	1	0.00
20/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	883	1	1	1	0.00
20/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	890	1	1	1	0.00
20/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	21	0	0	0	0.00
20/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	21	0	0	0	0.00
20/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	22	0	0	0	0.00
20/01/2022	R023 On 04-August-22			Bond Future	5.23	104.7839	104.7954	104.7839	0.00
20/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	499	0	0	0	0.00
20/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	503	0	1	0	0.00
20/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	508	0	1	0	0.00
20/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	57	0	0	0	0.00
20/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	58	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
20/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	59	0	0	0	0.00
20/01/2022	R023 On 03-November-22			Bond Future	5.11	102.2605	102.2719	102.2605	0.00
20/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	392	0	0	0	0.00
20/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	387	0	0	0	0.00
20/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	390	0	0	0	0.00
20/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	35	0	0	0	0.00
20/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	35	0	0	0	0.00
20/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	35	0	0	0	0.00
20/01/2022	R035 On 03-February-22			Bond Future	10.21	93.7172	94.4286	93.7172	61,122.00
20/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	23	0	0	0	683.00
20/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	482	0	0	0	280.00
20/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	10182	9	10	9	0.00
20/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	7023	6	7	6	0.00
20/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	6490	6	6	6	0.00
20/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	917	1	1	1	500.00
20/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	5351	5	5	5	0.00
20/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	158	0	0	0	200.00
20/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	9338	9	9	9	0.00
20/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	6727	6	7	6	0.00
20/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	7376	7	7	7	0.00
20/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	6370	6	6	6	0.00
20/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	6430	6	6	6	0.00
20/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	5231	5	5	5	0.00
20/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	5712	5	6	5	0.00
20/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	1371	1	1	1	1,600.00
20/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	2727	2	3	2	0.00
20/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2958	2	3	2	0.00
20/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	1326	1	1	1	0.00
20/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	993	1	1	1	200.00
20/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	657	1	1	1	0.00
20/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	465	1	0	1	500.00
20/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	714	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
20/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	123	0	0	0	200.00
20/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	444	1	0	1	0.00
20/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	8	0	0	0	1,600.00
20/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	2	0	0	0	0.00
20/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	3	0	0	0	0.00
20/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	1	0	0	0	683.00
20/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	2	0	0	0	200.00
20/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	1	0	0	0	500.00
20/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
20/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	2108	3	2	3	0.00
20/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	6	0	0	0	200.00
20/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	99	0	0	0	683.00
20/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	2	0	0	0	0.00
20/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	10	0	0	0	280.00
20/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
20/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	1212	2	1	2	0.00
20/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	3496	4	3	4	0.00
20/01/2022	R035 On 05-May-22			Bond Future	10.39	90.3771	91.0965	90.3771	57,736.00
20/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	7959	7	8	7	0.00
20/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	13062	12	13	12	0.00
20/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3854	3	4	3	0.00
20/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	7856	7	8	7	0.00
20/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	7907	7	8	7	0.00
20/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	3420	3	3	3	1,200.00
20/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1316	2	1	2	0.00
20/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	317	0	0	0	0.00
20/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	322	0	0	0	0.00
20/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1129	1	1	1	1,200.00
20/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	58	0	0	0	1,200.00
20/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	312	0	0	0	0.00
20/01/2022	R035 On 04-August-22			Bond Future	10.58	91.5179	92.2465	91.5179	0.00
20/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4945	4	5	4	0.00
20/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	9832	9	10	9	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
20/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2701	2	3	2	400.00
20/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	3415	3	3	3	0.00
20/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	3344	3	3	3	0.00
20/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	3380	3	3	3	0.00
20/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	930	1	1	1	100.00
20/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	520	0	1	0	400.00
20/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	3065	3	3	3	0.00
20/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	2663	3	3	3	100.00
20/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	7457	8	7	8	0.00
20/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	5732	6	6	6	0.00
20/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	2989	3	3	3	0.00
20/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	2417	3	2	3	0.00
20/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	2444	3	2	3	0.00
20/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	1556	2	2	2	100.00
20/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2391	3	2	3	0.00
20/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	517	1	1	1	400.00
20/01/2022	R035 On 03-November-22			Bond Future	10.76	88.2386	88.9765	88.2386	0.00
20/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	4669	4	5	4	0.00
20/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	4632	4	5	4	0.00
20/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	4706	4	5	4	0.00
20/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2356	3	2	3	0.00
20/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2400	3	2	3	0.00
20/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2378	3	2	3	0.00
20/01/2022	R186 On 03-February-22			Bond Future	7.68	112.0277	112.6829	112.0277	46,652.00
20/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	32	0	0	0	0.00
20/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	35	0	0	0	0.00
20/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	38	0	0	0	0.00
20/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	1660	2	2	2	0.00
20/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	1700	2	2	2	0.00
20/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	1741	2	2	2	0.00
20/01/2022	R186 On 05-May-22			Bond Future	7.86	113.4153	114.0775	113.4153	43,859.00
20/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	3422	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
20/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	4444	4	4	4	0.00
20/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	2392	2	2	2	0.00
20/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	2510	2	3	2	454.00
20/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	1307	1	1	1	435.00
20/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	2363	2	2	2	0.00
20/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	83	0	0	0	3,600.00
20/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	5294	5	5	5	0.00
20/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	2421	2	2	2	0.00
20/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1924	2	2	2	454.00
20/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	376	0	0	0	435.00
20/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	608	0	1	0	3,600.00
20/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	2158	3	2	3	0.00
20/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	2753	3	3	3	0.00
20/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	797	1	1	1	0.00
20/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	579	1	1	1	0.00
20/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	111	0	0	0	454.00
20/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	4775	5	5	5	0.00
20/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	600	1	1	1	0.00
20/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	1225	2	1	2	0.00
20/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	549	1	1	1	0.00
20/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	589	1	1	1	0.00
20/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	180	0	0	0	454.00
20/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	321	0	0	0	4,035.00
20/01/2022	R186 On 04-August-22			Bond Future	8.05	109.6101	110.2807	109.6101	0.00
20/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1856	2	2	2	0.00
20/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1835	2	2	2	0.00
20/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	245	0	0	0	3,600.00
20/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1878	2	2	2	0.00
20/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1489	1	1	1	3,600.00
20/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	6581	6	7	6	0.00
20/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	218	0	0	0	3,600.00
20/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	1497	2	1	2	0.00
20/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	4508	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
20/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	1833	2	2	2	0.00
20/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	1530	2	2	2	0.00
20/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	1513	2	2	2	0.00
20/01/2022	R186 On 03-November-22			Bond Future	8.25	111.0235	111.7026	111.0235	0.00
20/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2593	2	3	2	0.00
20/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2549	2	3	2	0.00
20/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2571	2	3	2	0.00
20/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	1551	2	2	2	0.00
20/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	1565	2	2	2	0.00
20/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	1537	2	2	2	0.00
20/01/2022	R197 On 03-February-22			Bond Future	321.66	321.6591	321.6595	321.6591	1,090.00
20/01/2022	R197 On 05-May-22			Bond Future	325.72	325.7231	325.7201	325.7231	588.00
20/01/2022	R197 On 04-August-22			Bond Future	321.65	321.6559	321.6520	321.6559	0.00
20/01/2022	R197 On 03-November-22			Bond Future	325.87	325.8774	325.8733	325.8774	0.00
20/01/2022	R202 On 03-February-22			Bond Future	240.04	240.9375	240.0360	240.9375	6,620.00
20/01/2022	R202 On 05-May-22			Bond Future	243.07	243.9817	243.0663	243.9817	6,351.00
20/01/2022	R202 On 04-August-22			Bond Future	241.84	242.7657	241.8376	242.7657	91.00
20/01/2022	R202 On 03-November-22			Bond Future	245.01	245.9517	245.0113	245.9517	0.00
20/01/2022	R209 On 03-February-22			Bond Future	10.20	72.3935	73.0149	72.3935	15,362.00
20/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	4683	4	5	4	0.00
20/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	4578	4	5	4	0.00
20/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	4630	4	5	4	0.00
20/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	7	0	0	0	0.00
20/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	8	0	0	0	0.00
20/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	7	0	0	0	0.00
20/01/2022	R209 On 05-May-22			Bond Future	10.36	70.1480	70.7763	70.1480	10,983.00
20/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	8668	8	9	8	0.00
20/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	6189	6	6	6	0.00
20/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	6099	6	6	6	0.00
20/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	6144	6	6	6	0.00
20/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	515	0	1	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
20/01/2022	R209 On 05-May-22	10.25	Call	Bond Future	1567	1	2	1	0.00
20/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	3208	3	3	3	0.00
20/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1015	1	1	1	3,050.00
20/01/2022	R209 On 05-May-22	10.25	Put	Bond Future	2171	3	2	3	9,000.00
20/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	4079	5	4	5	0.00
20/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	343	0	0	0	0.00
20/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	349	0	0	0	0.00
20/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	338	0	0	0	0.00
20/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	137	0	0	0	12,050.00
20/01/2022	R209 On 04-August-22			Bond Future	10.52	71.0647	71.7011	71.0647	0.00
20/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2690	2	3	2	0.00
20/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2629	2	3	2	0.00
20/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2659	2	3	2	0.00
20/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2300	3	2	3	0.00
20/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2325	3	2	3	0.00
20/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2275	3	2	3	0.00
20/01/2022	R209 On 03-November-22			Bond Future	10.68	68.8386	69.4831	68.8386	0.00
20/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3964	4	4	4	0.00
20/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3997	4	4	4	0.00
20/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	4030	4	4	4	0.00
20/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2155	2	2	2	0.00
20/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2174	2	2	2	0.00
20/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2193	2	2	2	0.00
20/01/2022	R210 On 03-February-22			Bond Future	213.50	213.6113	213.4996	213.6113	1,126.00
20/01/2022	R210 On 05-May-22			Bond Future	213.32	213.4377	213.3224	213.4377	1,038.00
20/01/2022	R210 On 04-August-22			Bond Future	216.16	216.2781	216.1607	216.2781	266.00
20/01/2022	R210 On 03-November-22			Bond Future	216.07	216.1937	216.0748	216.1937	0.00
20/01/2022	R213 On 03-February-22			Bond Future	9.56	87.1398	87.7960	87.1398	20,073.00
20/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	44	0	0	0	220.00
20/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	3588	3	4	3	0.00
20/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	5326	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
20/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	3091	2	3	2	0.00
20/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	3190	3	3	3	0.00
20/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	2171	2	2	2	0.00
20/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	2218	2	2	2	0.00
20/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	76	0	0	0	430.00
20/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	673	0	1	0	0.00
20/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	1295	1	1	1	0.00
20/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	1	0	0	0	102.00
20/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	5670	5	6	5	0.00
20/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	2360	2	2	2	0.00
20/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	2265	2	2	2	0.00
20/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
20/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5211	6	5	6	0.00
20/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	76	0	0	0	0.00
20/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	1952	3	2	3	0.00
20/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	592	1	1	1	200.00
20/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	67	0	0	0	430.00
20/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	1	0	0	0	220.00
20/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	4234	5	4	5	0.00
20/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	1	0	0	0	430.00
20/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	257	0	0	0	102.00
20/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	80	0	0	0	0.00
20/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	85	0	0	0	0.00
20/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	24	0	0	0	220.00
20/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	27	0	0	0	200.00
20/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	14	0	0	0	102.00
20/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	2307	3	2	3	0.00
20/01/2022	R213 On 05-May-22			Bond Future	9.75	84.6671	85.3307	84.6671	10,193.00
20/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4935	4	5	4	0.00
20/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4893	4	5	4	0.00
20/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4851	4	5	4	0.00
20/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	404	1	0	1	0.00
20/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	410	1	0	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
20/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	417	1	0	1	0.00
20/01/2022	R213 On 04-August-22			Bond Future	9.94	85.7378	86.4100	85.7378	0.00
20/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	2212	2	2	2	0.00
20/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	2161	2	2	2	0.00
20/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	2186	2	2	2	0.00
20/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2414	3	2	3	0.00
20/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2465	3	2	3	0.00
20/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2439	3	2	3	0.00
20/01/2022	R213 On 03-November-22			Bond Future	10.13	83.3279	84.0086	83.3279	0.00
20/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3457	3	3	3	0.00
20/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	3400	3	3	3	0.00
20/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3429	3	3	3	0.00
20/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2168	2	2	2	0.00
20/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2187	2	2	2	0.00
20/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2149	2	2	2	0.00
20/01/2022	R214 On 03-February-22			Bond Future	10.48	69.7118	70.3579	69.7118	17,148.00
20/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	5211	5	5	5	0.00
20/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	5264	5	5	5	0.00
20/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	5317	5	5	5	0.00
20/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	3	0	0	0	0.00
20/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	3	0	0	0	0.00
20/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	3	0	0	0	0.00
20/01/2022	R214 On 05-May-22			Bond Future	10.63	67.2783	67.9317	67.2783	8,445.00
20/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	6419	6	6	6	0.00
20/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	6464	6	6	6	0.00
20/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	6510	6	7	6	0.00
20/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	353	0	0	0	0.00
20/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	359	0	0	0	0.00
20/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	348	0	0	0	0.00
20/01/2022	R214 On 04-August-22			Bond Future	10.79	68.1271	68.7888	68.1271	0.00
20/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	3146	3	3	3	0.00
20/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	3179	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
20/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	3212	3	3	3	0.00
20/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2072	2	2	2	0.00
20/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2049	2	2	2	0.00
20/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2095	2	2	2	0.00
20/01/2022	R214 On 03-November-22			Bond Future	10.94	65.7402	66.4105	65.7402	0.00
20/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	4326	4	4	4	0.00
20/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	4360	4	4	4	0.00
20/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	4292	4	4	4	0.00
20/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2044	2	2	2	0.00
20/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2063	2	2	2	0.00
20/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2083	2	2	2	0.00
20/01/2022	R248 On 03-February-22			Bond Future	10.45	87.8214	88.7210	87.8214	165,008.00
20/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	196	0	0	0	900.00
20/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	7392	6	7	6	0.00
20/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	2116	1	2	1	0.00
20/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	378	0	0	0	1,300.00
20/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	4081	3	4	3	1,400.00
20/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	41	0	0	0	0.00
20/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	7261	6	7	6	0.00
20/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	7326	6	7	6	0.00
20/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	5	0	0	0	0.00
20/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	664	0	1	0	100.00
20/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	1056	1	1	1	0.00
20/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	3403	3	3	3	900.00
20/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	79	0	0	0	0.00
20/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	707	1	1	1	0.00
20/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	5337	6	5	6	0.00
20/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	2	0	0	0	0.00
20/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	2205	3	2	3	0.00
20/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	3684	5	4	5	0.00
20/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	42	0	0	0	0.00
20/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	1588	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
20/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	1089	2	1	2	0.00
20/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	256	1	0	1	0.00
20/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	2	0	0	0	0.00
20/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	2	0	0	0	0.00
20/01/2022	R248 On 05-May-22			Bond Future	10.61	84.4724	85.3823	84.4724	39,598.00
20/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	8666	8	9	8	0.00
20/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	8552	8	9	8	0.00
20/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	8609	8	9	8	0.00
20/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	385	1	0	1	0.00
20/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	373	0	0	0	0.00
20/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	379	0	0	0	0.00
20/01/2022	R248 On 04-August-22			Bond Future	10.76	85.5381	86.4596	85.5381	0.00
20/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	4160	4	4	4	0.00
20/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	4075	4	4	4	0.00
20/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	4117	4	4	4	0.00
20/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	2463	3	2	3	0.00
20/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	2491	3	2	3	0.00
20/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	2435	3	2	3	0.00
20/01/2022	R248 On 03-November-22			Bond Future	10.91	82.2440	83.1774	82.2440	0.00
20/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	5377	5	5	5	0.00
20/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	5421	5	5	5	0.00
20/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	5465	5	5	5	0.00
20/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	2670	3	3	3	0.00
20/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	2646	3	3	3	0.00
20/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	2622	3	3	3	0.00