



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: 21/12/2021 TO: 21/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	2025 On 03-February-22			Bond Future	154.89	154.6149	154.8921	154.6149	5,554.00
21/12/2021	2025 On 05-May-22			Bond Future	156.76	156.4818	156.7621	156.4818	164.00
21/12/2021	2025 On 04-August-22			Bond Future	157.10	156.8186	157.0987	156.8186	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
21/12/2021	2025 On 03-November-22			Bond Future	159.09	158.8066	159.0855	158.8066	0.00
21/12/2021	2029 On 03-February-22			Bond Future	113.46	113.9125	113.4616	113.9125	3,872.00
21/12/2021	2029 On 05-May-22			Bond Future	113.63	114.0868	113.6303	114.0868	591.00
21/12/2021	2029 On 04-August-22			Bond Future	115.04	115.5088	115.0439	115.5088	0.00
21/12/2021	2029 On 03-November-22			Bond Future	115.27	115.7482	115.2739	115.7482	0.00
21/12/2021	2030 On 03-February-22			Bond Future	9.41	93.0444	92.4057	93.0444	82,799.00
21/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	181	0	0	0	0.00
21/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2899	3	3	3	0.00
21/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	7214	8	7	8	0.00
21/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1771	2	2	2	1,000.00
21/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	2419	3	2	3	0.00
21/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	1279	2	1	2	0.00
21/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	1251	2	1	2	0.00
21/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	26	0	0	0	101.00
21/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	221	0	0	0	1,000.00
21/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	2497	3	2	3	950.00
21/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	1307	2	1	2	0.00
21/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	1169	2	1	2	0.00
21/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	525	1	1	1	0.00
21/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	1040	1	1	1	0.00
21/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	706	1	1	1	950.00
21/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	1794	1	2	1	0.00
21/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1334	1	1	1	101.00
21/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2148	2	2	2	0.00
21/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1200	1	1	1	0.00
21/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1076	1	1	1	0.00
21/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	458	0	0	0	0.00
21/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	352	0	0	0	8,000.00
21/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	3197	3	3	3	0.00
21/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	5559	5	6	5	0.00
21/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	3431	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
21/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1124	1	1	1	0.00
21/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1100	1	1	1	0.00
21/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	483	0	0	0	101.00
21/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	760	1	1	1	0.00
21/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	20	0	0	0	1,000.00
21/12/2021	2030 On 05-May-22			Bond Future	9.61	94.1454	93.4991	94.1454	14,763.00
21/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	7194	8	7	8	0.00
21/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3841	4	4	4	0.00
21/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	535	1	1	1	200.00
21/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	631	1	1	1	1,800.00
21/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1415	2	1	2	0.00
21/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	48	0	0	0	200.00
21/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3877	4	4	4	0.00
21/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	3913	4	4	4	0.00
21/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	3022	3	3	3	0.00
21/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	131	0	0	0	1,800.00
21/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	270	0	0	0	1,073.00
21/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	8009	7	8	7	0.00
21/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	4731	4	5	4	0.00
21/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	4400	4	4	4	0.00
21/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	959	1	1	1	0.00
21/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	972	1	1	1	200.00
21/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	10267	10	10	10	0.00
21/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	6313	6	6	6	0.00
21/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	2769	2	3	2	1,073.00
21/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	985	1	1	1	0.00
21/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	324	0	0	0	1,800.00
21/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1344	1	1	1	1,073.00
21/12/2021	2030 On 04-August-22			Bond Future	9.84	91.2438	90.5871	91.2438	0.00
21/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	977	1	1	1	800.00
21/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1858	2	2	2	0.00
21/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	320	0	0	0	800.00
21/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1879	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
21/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1901	2	2	2	0.00
21/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	6115	7	6	7	0.00
21/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	895	1	1	1	800.00
21/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3282	3	3	3	0.00
21/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3311	3	3	3	0.00
21/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	8257	8	8	8	0.00
21/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	3339	3	3	3	0.00
21/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	4943	4	5	4	0.00
21/12/2021	2030 On 03-November-22			Bond Future	10.06	92.4283	91.7609	92.4283	0.00
21/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	3054	3	3	3	0.00
21/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	3029	3	3	3	0.00
21/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	3079	3	3	3	0.00
21/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	2875	3	3	3	0.00
21/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	2919	3	3	3	0.00
21/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	2897	3	3	3	0.00
21/12/2021	2032 On 03-February-22			Bond Future	9.86	93.4489	92.7639	93.4489	124,449.00
21/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	28	0	0	0	198.00
21/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	96	0	0	0	97.00
21/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	569	1	1	1	0.00
21/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	5921	7	6	7	0.00
21/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	6179	7	6	7	0.00
21/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	3619	4	4	4	0.00
21/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	3666	4	4	4	0.00
21/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	2285	3	2	3	0.00
21/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	3197	4	3	4	0.00
21/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1413	2	1	2	900.00
21/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	1897	2	2	2	100.00
21/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	669	1	1	1	210.00
21/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	3571	4	4	4	0.00
21/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	4699	5	5	5	0.00
21/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	3524	4	4	4	0.00
21/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	1141	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
21/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	588	1	1	1	400.00
21/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	780	1	1	1	0.00
21/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	7104	8	7	8	0.00
21/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	4054	5	4	5	0.00
21/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	4649	5	5	5	0.00
21/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	166	0	0	0	0.00
21/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	233	0	0	0	210.00
21/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	38	0	0	0	210.00
21/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	5868	5	6	5	0.00
21/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	2266	2	2	2	0.00
21/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	1446	1	1	1	198.00
21/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1188	1	1	1	900.00
21/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	317	0	0	0	0.00
21/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	162	0	0	0	97.00
21/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	308	0	0	0	0.00
21/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	292	0	0	0	198.00
21/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	384	0	0	0	400.00
21/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2106	2	2	2	0.00
21/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	1917	2	2	2	0.00
21/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	856	1	1	1	0.00
21/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	667	0	1	0	97.00
21/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	300	0	0	0	0.00
21/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	69	0	0	0	400.00
21/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	80	0	0	0	900.00
21/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	2307	2	2	2	0.00
21/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	4479	4	4	4	0.00
21/12/2021	2032 On 05-May-22			Bond Future	10.06	90.4078	89.7148	90.4078	20,406.00
21/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	5984	7	6	7	0.00
21/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	5895	6	6	6	0.00
21/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	1006	1	1	1	780.00
21/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2591	3	3	3	780.00
21/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	2958	3	3	3	993.00
21/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	6612	7	7	7	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
21/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	5719	6	6	6	0.00
21/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	5940	7	6	7	0.00
21/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	619	1	1	1	0.00
21/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	1651	1	2	1	0.00
21/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	661	1	1	1	993.00
21/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	627	1	1	1	0.00
21/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	508	0	1	0	780.00
21/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	1903	2	2	2	0.00
21/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	3796	3	4	3	0.00
21/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	611	1	1	1	0.00
21/12/2021	2032 On 04-August-22			Bond Future	10.26	91.4638	90.7598	91.4638	0.00
21/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	7738	8	8	8	0.00
21/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	8980	10	9	10	0.00
21/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2578	3	3	3	0.00
21/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2607	3	3	3	0.00
21/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2636	3	3	3	0.00
21/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1393	2	1	2	800.00
21/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	417	1	0	1	800.00
21/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	7986	7	8	7	0.00
21/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	4475	4	4	4	0.00
21/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	2934	3	3	3	0.00
21/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	2907	3	3	3	0.00
21/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	561	0	1	0	0.00
21/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	739	1	1	1	800.00
21/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	2880	3	3	3	0.00
21/12/2021	2032 On 03-November-22			Bond Future	10.47	88.5058	87.7906	88.5058	0.00
21/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3771	4	4	4	0.00
21/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	2762	2	3	2	0.00
21/12/2021	2033 On 03-February-22			Bond Future	112.03	111.2077	112.0262	111.2077	7,393.00
21/12/2021	2033 On 05-May-22			Bond Future	112.10	111.2672	112.0955	111.2672	2,121.00
21/12/2021	2033 On 04-August-22			Bond Future	113.49	112.6541	113.4900	112.6541	0.00
21/12/2021	2033 On 03-November-22			Bond Future	113.62	112.7765	113.6197	112.7765	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
21/12/2021	2037 On 03-February-22			Bond Future	10.59	85.1012	84.6753	85.1012	119,325.00
21/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	5664	6	6	6	0.00
21/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	5553	6	6	6	0.00
21/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	5609	6	6	6	0.00
21/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	150	0	0	0	0.00
21/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	158	0	0	0	0.00
21/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	154	0	0	0	0.00
21/12/2021	2037 On 05-May-22			Bond Future	10.78	86.1082	85.6773	86.1082	11,855.00
21/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	7105	7	7	7	0.00
21/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	7009	7	7	7	0.00
21/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	7057	7	7	7	0.00
21/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	697	1	1	1	0.00
21/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	715	1	1	1	0.00
21/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	706	1	1	1	0.00
21/12/2021	2037 On 04-August-22			Bond Future	10.98	82.8573	82.4189	82.8573	0.00
21/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2952	3	3	3	0.00
21/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3963	4	4	4	1,050.00
21/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4760	5	5	5	0.00
21/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	963	1	1	1	50.00
21/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	7003	7	7	7	0.00
21/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2890	3	3	3	0.00
21/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2921	3	3	3	0.00
21/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	3432	3	3	3	0.00
21/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1271	1	1	1	1,050.00
21/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	3369	3	3	3	0.00
21/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	6687	6	7	6	0.00
21/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	3400	3	3	3	50.00
21/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2073	2	2	2	50.00
21/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	2533	2	3	2	0.00
21/12/2021	2037 On 03-November-22			Bond Future	11.17	83.9384	83.4921	83.9384	0.00
21/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	4109	4	4	4	0.00
21/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	4175	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
21/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	4142	4	4	4	0.00
21/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3278	3	3	3	0.00
21/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3305	3	3	3	0.00
21/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3252	3	3	3	0.00
21/12/2021	2038 On 03-February-22			Bond Future	125.95	125.9450	125.9487	125.9450	6,294.00
21/12/2021	2038 On 05-May-22			Bond Future	127.47	127.4657	127.4693	127.4657	677.00
21/12/2021	2038 On 04-August-22			Bond Future	127.24	127.2392	127.2399	127.2392	0.00
21/12/2021	2038 On 03-November-22			Bond Future	128.85	128.8524	128.8492	128.8524	0.00
21/12/2021	2040 On 03-February-22			Bond Future	10.72	87.0662	86.6081	87.0662	89,889.00
21/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	1171	1	1	1	2,000.00
21/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	5877	6	6	6	0.00
21/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	5935	6	6	6	0.00
21/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	5993	6	6	6	0.00
21/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	190	0	0	0	0.00
21/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	185	0	0	0	0.00
21/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	180	0	0	0	0.00
21/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2020	2	2	2	0.00
21/12/2021	2040 On 05-May-22			Bond Future	10.90	88.0966	87.6331	88.0966	8,568.00
21/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	7208	8	7	8	0.00
21/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	7259	8	7	8	0.00
21/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	311	0	0	0	1,200.00
21/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	13082	14	13	14	0.00
21/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	7310	8	7	8	0.00
21/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1624	2	2	2	1,200.00
21/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	3962	4	4	4	0.00
21/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	756	1	1	1	0.00
21/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	194	0	0	0	1,200.00
21/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	765	1	1	1	0.00
21/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	8289	8	8	8	0.00
21/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	774	1	1	1	0.00
21/12/2021	2040 On 04-August-22			Bond Future	11.10	84.6181	84.1468	84.6181	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
21/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	8227	9	8	9	0.00
21/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	3107	3	3	3	0.00
21/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	405	0	0	0	460.00
21/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	2084	2	2	2	460.00
21/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	3141	3	3	3	0.00
21/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	3174	3	3	3	0.00
21/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	3497	3	3	3	0.00
21/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	10611	10	11	10	0.00
21/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1119	1	1	1	460.00
21/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	3531	3	4	3	0.00
21/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	4810	5	5	5	0.00
21/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	3564	3	4	3	0.00
21/12/2021	2040 On 03-November-22			Bond Future	11.28	85.7227	85.2430	85.7227	0.00
21/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	4390	5	4	5	0.00
21/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	4319	5	4	5	0.00
21/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	4355	5	4	5	0.00
21/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	3562	3	4	3	0.00
21/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	3620	3	4	3	0.00
21/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	3591	3	4	3	0.00
21/12/2021	2044 On 03-February-22			Bond Future	10.76	83.8442	83.3764	83.8442	59,672.00
21/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	5956	6	6	6	0.00
21/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	5897	6	6	6	0.00
21/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	5839	6	6	6	0.00
21/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	206	0	0	0	0.00
21/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	201	0	0	0	0.00
21/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	196	0	0	0	0.00
21/12/2021	2044 On 05-May-22			Bond Future	10.93	84.8365	84.3630	84.8365	5,735.00
21/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	7294	8	7	8	0.00
21/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	7191	8	7	8	0.00
21/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	7242	8	7	8	0.00
21/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	796	1	1	1	0.00
21/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	806	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
21/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	787	1	1	1	0.00
21/12/2021	2044 On 04-August-22			Bond Future	11.12	81.4451	80.9638	81.4451	0.00
21/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	3305	4	3	4	0.00
21/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	3235	3	3	3	0.00
21/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	3270	4	3	4	0.00
21/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	3469	3	3	3	0.00
21/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	3503	3	4	3	0.00
21/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	3435	3	3	3	0.00
21/12/2021	2044 On 03-November-22			Bond Future	11.29	82.5084	82.0187	82.5084	0.00
21/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	4324	5	4	5	0.00
21/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	4359	5	4	5	0.00
21/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	4395	5	4	5	0.00
21/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	3622	3	4	3	0.00
21/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	3652	3	4	3	0.00
21/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	3681	3	4	3	0.00
21/12/2021	2046 On 03-February-22			Bond Future	117.02	117.0118	117.0151	117.0118	15,506.00
21/12/2021	2046 On 05-May-22			Bond Future	116.54	116.5374	116.5406	116.5374	171.00
21/12/2021	2046 On 04-August-22			Bond Future	117.99	117.9899	117.9905	117.9899	0.00
21/12/2021	2046 On 03-November-22			Bond Future	117.56	117.5612	117.5583	117.5612	0.00
21/12/2021	2050 On 03-February-22			Bond Future	119.69	119.6865	119.6899	119.6865	9,280.00
21/12/2021	2050 On 05-May-22			Bond Future	121.13	121.1313	121.1347	121.1313	379.00
21/12/2021	2050 On 04-August-22			Bond Future	120.63	120.6257	120.6259	120.6257	0.00
21/12/2021	2050 On 03-November-22			Bond Future	122.15	122.1549	122.1516	122.1549	0.00
21/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	AL37 On 03-February-22			Index Future	816.31	818.9700	816.3070	818.9700	0.00
21/12/2021	AL37 On 05-May-22			Index Future	825.95	828.6480	825.9520	828.6480	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
21/12/2021	AL37 On 04-August-22			Index Future	835.92	838.6660	835.9170	838.6660	0.00
21/12/2021	AL37 On 03-November-22			Index Future	846.40	849.2050	846.3970	849.2050	0.00
21/12/2021	AL7T On 03-February-22			Index Future	932.06	938.4640	932.0620	938.4640	0.00
21/12/2021	AL7T On 05-May-22			Index Future	943.08	949.5550	943.0750	949.5550	0.00
21/12/2021	AL7T On 04-August-22			Index Future	954.45	961.0340	954.4530	961.0340	0.00
21/12/2021	AL7T On 03-November-22			Index Future	966.42	973.1110	966.4180	973.1110	0.00
21/12/2021	ALBI On 03-February-22			Index Future	826.59	830.7740	826.5930	830.7740	193.00
21/12/2021	ALBI On 05-May-22			Index Future	836.36	840.5930	836.3600	840.5930	29.00
21/12/2021	ALBI On 04-August-22			Index Future	846.45	850.7540	846.4500	850.7540	0.00
21/12/2021	ALBI On 03-November-22			Index Future	857.06	861.4450	857.0620	861.4450	0.00
21/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	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
21/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2021	ES33 On 03-February-22			Bond Future	11.32	79.0048	78.6661	79.0048	263.00
21/12/2021	ES33 On 05-May-22			Bond Future	11.55	76.1811	75.8382	76.1811	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
21/12/2021	ES33 On 04-August-22			Bond Future	11.80	77.0833	76.7342	77.0833	0.00
21/12/2021	ES33 On 03-November-22			Bond Future	12.04	74.3312	73.9756	74.3312	0.00
21/12/2021	ES42 On 03-February-22			Bond Future	11.80	77.6243	77.2340	77.6243	3,579.00
21/12/2021	ES42 On 05-May-22			Bond Future	12.02	74.3031	73.9081	74.3031	1,190.00
21/12/2021	ES42 On 04-August-22			Bond Future	12.24	75.1813	74.7795	75.1813	0.00
21/12/2021	ES42 On 03-November-22			Bond Future	12.47	71.9259	71.5168	71.9259	0.00
21/12/2021	GOVI On 03-February-22			GOVI	815.74	819.9230	815.7420	819.9230	987.00
21/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	230020	27	23	27	0.00
21/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	229920	27	23	27	0.00
21/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	229820	27	23	27	0.00
21/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 05-May-22			GOVI	825.38	829.6130	825.3810	829.6130	0.00
21/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	371510	41	37	41	0.00
21/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	371410	41	37	41	0.00
21/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	371310	41	37	41	0.00
21/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 04-August-22			GOVI	835.34	839.6420	835.3390	839.6420	0.00
21/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	160790	20	16	20	0.00
21/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	160690	20	16	20	0.00
21/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	160590	20	16	20	0.00
21/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 03-November-22			GOVI	845.81	850.1930	845.8110	850.1930	0.00
21/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	253810	30	25	30	0.00
21/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	254010	30	25	30	0.00
21/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	253910	30	25	30	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
21/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
21/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
21/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2021	IGOV On 03-February-22			Index Future	307.79	307.6240	307.7860	307.6240	483.00
21/12/2021	IGOV On 05-May-22			Index Future	311.50	311.3350	311.4990	311.3350	16.00
21/12/2021	IGOV On 04-August-22			Index Future	315.33	315.1740	315.3320	315.1740	0.00
21/12/2021	IGOV On 03-November-22			Index Future	319.36	319.2080	319.3590	319.2080	0.00
21/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	0.00
21/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/12/2021	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
21/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	96.0750	96.0750	0.00
21/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.15	95.8400	95.8500	95.8400	0.00
21/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.7850	95.7950	95.7850	0.00
21/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.51	95.4900	95.4900	95.4900	0.00
21/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.55	95.4400	95.4500	95.4400	0.00
21/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.80	95.1950	95.2050	95.1950	72.00
21/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.14	94.8400	94.8600	94.8400	0.00
21/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.59	94.3950	94.4150	94.3950	68.00
21/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.77	94.2330	94.2350	94.2330	0.00
21/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.09	93.8900	93.9100	93.8900	0.00
21/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.27	93.7150	93.7350	93.7150	75.00
21/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.41	93.5350	93.5950	93.5350	0.00
21/12/2021	R023 On 03-February-22			Bond Future	5.15	106.0994	106.0801	106.0994	16,431.00
21/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	127	0	0	0	0.00
21/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	132	0	0	0	0.00
21/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	136	0	0	0	0.00
21/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	208	0	0	0	0.00
21/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	214	0	0	0	0.00
21/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	220	0	0	0	0.00
21/12/2021	R023 On 05-May-22			Bond Future	5.26	103.4440	103.4244	103.4440	835.00
21/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	869	1	1	1	0.00
21/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	876	1	1	1	0.00
21/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	883	1	1	1	0.00
21/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	56	0	0	0	0.00
21/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	57	0	0	0	0.00
21/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	57	0	0	0	0.00
21/12/2021	R023 On 04-August-22			Bond Future	5.43	104.6782	104.6556	104.6782	0.00
21/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	452	0	0	0	0.00
21/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	456	0	0	0	0.00
21/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	460	0	0	0	0.00
21/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	116	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
21/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	117	0	0	0	0.00
21/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	118	0	0	0	0.00
21/12/2021	R023 On 03-November-22			Bond Future	5.75	102.1006	102.0750	102.1006	0.00
21/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	380	0	0	0	0.00
21/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	376	0	0	0	0.00
21/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	378	0	0	0	0.00
21/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	220	0	0	0	0.00
21/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	221	0	0	0	0.00
21/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	219	0	0	0	0.00
21/12/2021	R035 On 03-February-22			Bond Future	10.38	93.7480	93.2918	93.7480	108,562.00
21/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	139	0	0	0	683.00
21/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	674	1	1	1	280.00
21/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	6014	6	6	6	0.00
21/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	5516	6	6	6	0.00
21/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	9069	10	9	10	0.00
21/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	4484	5	4	5	0.00
21/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	1021	1	1	1	500.00
21/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	358	0	0	0	200.00
21/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	8240	9	8	9	0.00
21/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	5737	6	6	6	0.00
21/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	6348	7	6	7	0.00
21/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	5406	6	5	6	0.00
21/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	5461	6	5	6	0.00
21/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	4377	5	4	5	0.00
21/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	4806	5	5	5	0.00
21/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	1351	2	1	2	1,600.00
21/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	2330	3	2	3	0.00
21/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	2503	3	3	3	0.00
21/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	1319	2	1	2	0.00
21/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	1078	1	1	1	200.00
21/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	1879	2	2	2	0.00
21/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	1594	1	2	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	1955	2	2	2	0.00
21/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	862	1	1	1	200.00
21/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	1561	1	2	1	0.00
21/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	278	0	0	0	1,600.00
21/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	170	0	0	0	0.00
21/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	175	0	0	0	0.00
21/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	109	0	0	0	683.00
21/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	149	0	0	0	200.00
21/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	129	0	0	0	500.00
21/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	39	0	0	0	280.00
21/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	3444	3	3	3	0.00
21/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	236	0	0	0	200.00
21/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	782	1	1	1	683.00
21/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	24	0	0	0	1,800.00
21/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	166	0	0	0	0.00
21/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	293	0	0	0	280.00
21/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	2540	2	3	2	0.00
21/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	4749	4	5	4	0.00
21/12/2021	R035 On 05-May-22			Bond Future	10.57	90.3789	89.9172	90.3789	8,926.00
21/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	7100	7	7	7	0.00
21/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	3379	4	3	4	0.00
21/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	12006	12	12	12	0.00
21/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	7003	7	7	7	0.00
21/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	7052	7	7	7	0.00
21/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	3006	3	3	3	1,200.00
21/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2081	2	2	2	0.00
21/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	641	1	1	1	0.00
21/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	649	1	1	1	0.00
21/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	181	0	0	0	1,200.00
21/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	1833	2	2	2	1,200.00
21/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	632	1	1	1	0.00
21/12/2021	R035 On 04-August-22			Bond Future	10.77	91.4319	90.9623	91.4319	0.00
21/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	4344	5	4	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
21/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	8886	9	9	9	0.00
21/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2989	3	3	3	0.00
21/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	2351	3	2	3	400.00
21/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2925	3	3	3	0.00
21/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2957	3	3	3	0.00
21/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	852	1	1	1	100.00
21/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	509	1	1	1	400.00
21/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2676	3	3	3	0.00
21/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	3506	3	4	3	100.00
21/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	8679	8	9	8	0.00
21/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	6888	7	7	7	0.00
21/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	3872	4	4	4	0.00
21/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3227	3	3	3	0.00
21/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	3257	3	3	3	0.00
21/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2188	2	2	2	100.00
21/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3197	3	3	3	0.00
21/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	802	1	1	1	400.00
21/12/2021	R035 On 03-November-22			Bond Future	10.97	88.1438	87.6658	88.1438	0.00
21/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	4139	4	4	4	0.00
21/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	4106	4	4	4	0.00
21/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	4172	4	4	4	0.00
21/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3132	3	3	3	0.00
21/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3184	3	3	3	0.00
21/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3158	3	3	3	0.00
21/12/2021	R186 On 03-February-22			Bond Future	7.74	112.7901	112.4206	112.7901	69,926.00
21/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	220	0	0	0	0.00
21/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	228	0	0	0	0.00
21/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	236	0	0	0	0.00
21/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2120	2	2	2	0.00
21/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2155	2	2	2	0.00
21/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	2191	2	2	2	0.00
21/12/2021	R186 On 05-May-22			Bond Future	7.94	114.1240	113.7499	114.1240	4,514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	3357	4	3	4	0.00
21/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	4310	5	4	5	0.00
21/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	2421	3	2	3	0.00
21/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2527	3	3	3	454.00
21/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1417	2	1	2	435.00
21/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	167	0	0	0	3,600.00
21/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	2394	3	2	3	0.00
21/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	5116	5	5	5	0.00
21/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	2447	3	2	3	0.00
21/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1993	2	2	2	454.00
21/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	487	1	0	1	435.00
21/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	731	1	1	1	3,600.00
21/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	2609	2	3	2	0.00
21/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3192	3	3	3	0.00
21/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1194	1	1	1	0.00
21/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	932	1	1	1	0.00
21/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	260	0	0	0	454.00
21/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	959	1	1	1	0.00
21/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	5186	5	5	5	0.00
21/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	1663	1	2	1	0.00
21/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	893	1	1	1	0.00
21/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	945	1	1	1	0.00
21/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	374	0	0	0	454.00
21/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	584	1	1	1	4,035.00
21/12/2021	R186 On 04-August-22			Bond Future	8.16	110.1867	109.8049	110.1867	0.00
21/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1878	2	2	2	0.00
21/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	336	0	0	0	3,600.00
21/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1858	2	2	2	0.00
21/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1898	2	2	2	0.00
21/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1526	2	2	2	3,600.00
21/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	6331	7	6	7	0.00
21/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	390	0	0	0	3,600.00
21/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	1945	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
21/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	1981	2	2	2	0.00
21/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5032	5	5	5	0.00
21/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2299	2	2	2	0.00
21/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	1963	2	2	2	0.00
21/12/2021	R186 On 03-November-22			Bond Future	8.39	111.6072	111.2178	111.6072	0.00
21/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2582	3	3	3	0.00
21/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2541	3	3	3	0.00
21/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2562	3	3	3	0.00
21/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2026	2	2	2	0.00
21/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2041	2	2	2	0.00
21/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2011	2	2	2	0.00
21/12/2021	R197 On 03-February-22			Bond Future	322.11	322.1241	322.1134	322.1241	1,132.00
21/12/2021	R197 On 05-May-22			Bond Future	326.00	326.0129	326.0017	326.0129	237.00
21/12/2021	R197 On 04-August-22			Bond Future	321.68	321.7040	321.6847	321.7040	0.00
21/12/2021	R197 On 03-November-22			Bond Future	325.75	325.7830	325.7538	325.7830	0.00
21/12/2021	R202 On 03-February-22			Bond Future	245.37	245.3670	245.3730	245.3670	7,693.00
21/12/2021	R202 On 05-May-22			Bond Future	248.34	248.3290	248.3351	248.3290	413.00
21/12/2021	R202 On 04-August-22			Bond Future	246.98	246.9773	246.9772	246.9773	0.00
21/12/2021	R202 On 03-November-22			Bond Future	250.10	250.1082	250.1009	250.1082	0.00
21/12/2021	R209 On 03-February-22			Bond Future	10.34	72.5651	72.1935	72.5651	20,306.00
21/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	4061	4	4	4	0.00
21/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3967	4	4	4	0.00
21/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	4014	4	4	4	0.00
21/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	212	0	0	0	0.00
21/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	218	0	0	0	0.00
21/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	206	0	0	0	0.00
21/12/2021	R209 On 05-May-22			Bond Future	10.51	70.2823	69.9062	70.2823	5,396.00
21/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	5600	6	6	6	0.00
21/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	7962	8	8	8	0.00
21/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	5558	6	6	6	0.00
21/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	513	1	1	1	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
21/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2898	3	3	3	0.00
21/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	5516	6	6	6	0.00
21/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	636	1	1	1	0.00
21/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	1576	1	2	1	12,050.00
21/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	4946	5	5	5	0.00
21/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	627	1	1	1	0.00
21/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	301	0	0	0	12,050.00
21/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	619	1	1	1	0.00
21/12/2021	R209 On 04-August-22			Bond Future	10.69	71.1013	70.7190	71.1013	0.00
21/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	2405	3	2	3	0.00
21/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	2459	3	2	3	0.00
21/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	2432	3	2	3	0.00
21/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3015	3	3	3	0.00
21/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3043	3	3	3	0.00
21/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	2986	3	3	3	0.00
21/12/2021	R209 On 03-November-22			Bond Future	10.86	68.8857	68.4966	68.8857	0.00
21/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3588	4	4	4	0.00
21/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3617	4	4	4	0.00
21/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3646	4	4	4	0.00
21/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	2758	3	3	3	0.00
21/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	2781	3	3	3	0.00
21/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	2804	3	3	3	0.00
21/12/2021	R210 On 03-February-22			Bond Future	212.99	212.9848	212.9863	212.9848	1,449.00
21/12/2021	R210 On 05-May-22			Bond Future	212.70	212.6956	212.6968	212.6956	104.00
21/12/2021	R210 On 04-August-22			Bond Future	215.34	215.3467	215.3429	215.3467	0.00
21/12/2021	R210 On 03-November-22			Bond Future	215.15	215.1592	215.1489	215.1592	0.00
21/12/2021	R213 On 03-February-22			Bond Future	9.68	87.8100	87.1913	87.8100	22,660.00
21/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	241	0	0	0	220.00
21/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	3264	4	3	4	0.00
21/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4831	5	5	5	0.00
21/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2845	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
21/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2927	3	3	3	0.00
21/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	2105	3	2	3	0.00
21/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	2141	3	2	3	0.00
21/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	313	0	0	0	430.00
21/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	950	1	1	1	0.00
21/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1437	2	1	2	0.00
21/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	19	0	0	0	200.00
21/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	2178	3	2	3	0.00
21/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	47	0	0	0	102.00
21/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	5155	6	5	6	0.00
21/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	2252	3	2	3	0.00
21/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	564	0	1	0	430.00
21/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	91	0	0	0	220.00
21/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	4885	4	5	4	0.00
21/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	111	0	0	0	430.00
21/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	594	0	1	0	0.00
21/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	2794	2	3	2	0.00
21/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	1474	1	1	1	200.00
21/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	5835	5	6	5	0.00
21/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	609	0	1	0	0.00
21/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	624	0	1	0	0.00
21/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	365	0	0	0	220.00
21/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	385	0	0	0	200.00
21/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	295	0	0	0	102.00
21/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	3109	3	3	3	0.00
21/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1004	1	1	1	102.00
21/12/2021	R213 On 05-May-22			Bond Future	9.87	85.3166	84.6906	85.3166	0.00
21/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	4647	5	5	5	0.00
21/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	4608	5	5	5	0.00
21/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	4570	5	5	5	0.00
21/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	756	1	1	1	0.00
21/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	765	1	1	1	0.00
21/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	775	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
21/12/2021	R213 On 04-August-22			Bond Future	10.08	86.3139	85.6780	86.3139	0.00
21/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	2121	2	2	2	0.00
21/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	2073	2	2	2	0.00
21/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	2097	2	2	2	0.00
21/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3010	3	3	3	0.00
21/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3064	3	3	3	0.00
21/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3037	3	3	3	0.00
21/12/2021	R213 On 03-November-22			Bond Future	10.28	83.9019	83.2557	83.9019	0.00
21/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	3276	4	3	4	0.00
21/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	3223	4	3	4	0.00
21/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	3250	4	3	4	0.00
21/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	2742	2	3	2	0.00
21/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	2764	2	3	2	0.00
21/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	2721	2	3	2	0.00
21/12/2021	R214 On 03-February-22			Bond Future	10.71	69.3463	68.9650	69.3463	17,604.00
21/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	4057	4	4	4	0.00
21/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	4104	4	4	4	0.00
21/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	4152	4	4	4	0.00
21/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	242	0	0	0	0.00
21/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	236	0	0	0	0.00
21/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	230	0	0	0	0.00
21/12/2021	R214 On 05-May-22			Bond Future	10.87	66.8869	66.5010	66.8869	441.00
21/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	5374	6	5	6	0.00
21/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	5416	6	5	6	0.00
21/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	5458	6	5	6	0.00
21/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	745	1	1	1	0.00
21/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	735	1	1	1	0.00
21/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	726	1	1	1	0.00
21/12/2021	R214 On 04-August-22			Bond Future	11.05	67.6653	67.2731	67.6653	0.00
21/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2596	3	3	3	0.00
21/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2623	3	3	3	0.00
21/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2652	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
21/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	2993	3	3	3	0.00
21/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	2965	3	3	3	0.00
21/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3022	3	3	3	0.00
21/12/2021	R214 On 03-November-22			Bond Future	11.22	65.2672	64.8682	65.2672	0.00
21/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3650	4	4	4	0.00
21/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3679	4	4	4	0.00
21/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3620	4	4	4	0.00
21/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	2905	3	3	3	0.00
21/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	2929	3	3	3	0.00
21/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	2953	3	3	3	0.00
21/12/2021	R248 On 03-February-22			Bond Future	10.71	87.2850	86.8013	87.2850	192,246.00
21/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	320	0	0	0	900.00
21/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	5701	6	6	6	0.00
21/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1585	2	2	2	0.00
21/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	473	1	0	1	1,300.00
21/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2924	3	3	3	1,400.00
21/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	5581	6	6	6	0.00
21/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	5641	6	6	6	0.00
21/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	2437	3	2	3	900.00
21/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	677	1	1	1	100.00
21/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	931	1	1	1	0.00
21/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	43	0	0	0	0.00
21/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	130	0	0	0	0.00
21/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	5693	5	6	5	0.00
21/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	7295	7	7	7	0.00
21/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	2502	2	3	2	0.00
21/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1033	1	1	1	0.00
21/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	230	0	0	0	0.00
21/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	4248	4	4	4	0.00
21/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	805	1	1	1	0.00
21/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	3603	3	4	3	0.00
21/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	3021	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
21/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	1645	1	2	1	0.00
21/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	243	0	0	0	0.00
21/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	236	0	0	0	0.00
21/12/2021	R248 On 05-May-22			Bond Future	10.87	83.9025	83.4130	83.9025	2,035.00
21/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	7157	8	7	8	0.00
21/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	7052	7	7	7	0.00
21/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	7105	8	7	8	0.00
21/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	854	1	1	1	0.00
21/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	833	1	1	1	0.00
21/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	844	1	1	1	0.00
21/12/2021	R248 On 04-August-22			Bond Future	11.04	84.8789	84.3814	84.8789	0.00
21/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	3336	4	3	4	0.00
21/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	3264	4	3	4	0.00
21/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	3300	4	3	4	0.00
21/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	3675	3	4	3	0.00
21/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	3710	3	4	3	0.00
21/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	3639	3	4	3	0.00
21/12/2021	R248 On 03-November-22			Bond Future	11.21	81.5698	81.0636	81.5698	0.00
21/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	4354	5	4	5	0.00
21/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	4391	5	4	5	0.00
21/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	4427	5	4	5	0.00
21/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	3761	4	4	4	0.00
21/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	3730	4	4	4	0.00
21/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	3699	3	4	3	0.00