



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	2025 On 03-February-22			Bond Future	154.66	154.6055	154.6565	154.6055	5,554.00
17/12/2021	2025 On 05-May-22			Bond Future	156.52	156.4734	156.5244	156.4734	164.00
17/12/2021	2025 On 04-August-22			Bond Future	156.86	156.8106	156.8620	156.8106	0.00
17/12/2021	2025 On 03-November-22			Bond Future	158.85	158.7989	158.8508	158.7989	0.00
17/12/2021	2029 On 03-February-22			Bond Future	113.45	113.4472	113.4532	113.4472	3,872.00
17/12/2021	2029 On 05-May-22			Bond Future	113.62	113.6167	113.6224	113.6167	591.00
17/12/2021	2029 On 04-August-22			Bond Future	115.04	115.0332	115.0388	115.0332	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
17/12/2021	2029 On 03-November-22			Bond Future	115.27	115.2672	115.2724	115.2672	0.00
17/12/2021	2030 On 03-February-22			Bond Future	9.39	91.5972	9.3893	91.5972	82,799.00
17/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	221	0	221	0	0.00
17/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	3007	2	3007	2	0.00
17/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	7305	6	7305	6	0.00
17/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1877	1	1877	1	1,000.00
17/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	2528	2	2528	2	0.00
17/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	1378	1	1378	1	0.00
17/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	1349	1	1349	1	0.00
17/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	37	0	37	0	101.00
17/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	265	0	265	0	1,000.00
17/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	2606	2	2606	2	950.00
17/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	1407	1	1407	1	0.00
17/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	1266	1	1266	1	0.00
17/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	596	0	596	0	0.00
17/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	1134	1	1134	1	0.00
17/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	787	1	787	1	950.00
17/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	1788	2	1788	2	0.00
17/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1341	2	1341	2	101.00
17/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2132	3	2132	3	0.00
17/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1210	2	1210	2	0.00
17/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1089	2	1089	2	0.00
17/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	480	1	480	1	0.00
17/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	374	1	374	1	8,000.00
17/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	3155	4	3155	4	0.00
17/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	5483	6	5483	6	0.00
17/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	3384	4	3384	4	0.00
17/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1136	2	1136	2	0.00
17/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1112	2	1112	2	0.00
17/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	504	1	504	1	101.00
17/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	779	1	779	1	0.00
17/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	25	0	25	0	1,000.00
17/12/2021	2030 On 05-May-22			Bond Future	9.60	92.6818	9.5974	92.6818	14,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	7289	7	7289	7	0.00
17/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3931	3	3931	3	0.00
17/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	574	0	574	0	200.00
17/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	674	0	674	0	1,800.00
17/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1479	1	1479	1	0.00
17/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	55	0	55	0	200.00
17/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3967	3	3967	3	0.00
17/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	4003	3	4003	3	0.00
17/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	3108	3	3108	3	0.00
17/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	146	0	146	0	1,800.00
17/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	295	0	295	0	1,073.00
17/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	7936	9	7936	9	0.00
17/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	4682	5	4682	5	0.00
17/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	4354	5	4354	5	0.00
17/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	961	1	961	1	0.00
17/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	974	1	974	1	200.00
17/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	10186	11	10186	11	0.00
17/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	6249	7	6249	7	0.00
17/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	2746	3	2746	3	1,073.00
17/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	987	1	987	1	0.00
17/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	331	0	331	0	1,800.00
17/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1341	2	1341	2	1,073.00
17/12/2021	2030 On 04-August-22			Bond Future	9.82	89.7619	9.8214	89.7619	0.00
17/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	1020	1	1020	1	800.00
17/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1918	2	1918	2	0.00
17/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	341	0	341	0	800.00
17/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1940	2	1940	2	0.00
17/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1962	2	1962	2	0.00
17/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	6205	6	6205	6	0.00
17/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	894	1	894	1	800.00
17/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3252	4	3252	4	0.00
17/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3280	4	3280	4	0.00
17/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	8186	9	8186	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
17/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	3308	4	3308	4	0.00
17/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	4895	6	4895	6	0.00
17/12/2021	2030 On 03-November-22			Bond Future	10.04	90.9289	10.0364	90.9289	0.00
17/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	3123	3	3123	3	0.00
17/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	3098	3	3098	3	0.00
17/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	3149	3	3149	3	0.00
17/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	2849	3	2849	3	0.00
17/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	2893	3	2893	3	0.00
17/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	2871	3	2871	3	0.00
17/12/2021	2032 On 03-February-22			Bond Future	9.85	91.8910	9.8451	91.8910	124,446.00
17/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	39	0	39	0	198.00
17/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	123	0	123	0	97.00
17/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	647	0	647	0	0.00
17/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	6032	5	6032	5	0.00
17/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	6288	5	6288	5	0.00
17/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	3738	3	3738	3	0.00
17/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	3786	3	3786	3	0.00
17/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	2405	2	2405	2	0.00
17/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	3317	3	3317	3	0.00
17/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1523	1	1523	1	900.00
17/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	2014	1	2014	1	100.00
17/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	753	0	753	0	210.00
17/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	3691	3	3691	3	0.00
17/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	4815	4	4815	4	0.00
17/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	3643	3	3643	3	0.00
17/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	1245	1	1245	1	0.00
17/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	668	0	668	0	400.00
17/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	870	1	870	1	0.00
17/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	7209	6	7209	6	0.00
17/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	4172	3	4172	3	0.00
17/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	4765	4	4765	4	0.00
17/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	185	0	185	0	0.00
17/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	254	0	254	0	210.00

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17/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	47	0	47	0	210.00
17/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	5782	7	5782	7	0.00
17/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	2248	3	2248	3	0.00
17/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	1452	2	1452	2	198.00
17/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1200	2	1200	2	900.00
17/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	340	1	340	1	0.00
17/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	180	0	180	0	97.00
17/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	331	1	331	1	0.00
17/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	314	1	314	1	198.00
17/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	407	1	407	1	400.00
17/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2093	3	2093	3	0.00
17/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	1909	3	1909	3	0.00
17/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	876	1	876	1	0.00
17/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	690	1	690	1	97.00
17/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	322	1	322	1	0.00
17/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	81	0	81	0	400.00
17/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	93	0	93	0	900.00
17/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	2288	3	2288	3	0.00
17/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	4409	5	4409	5	0.00
17/12/2021	2032 On 05-May-22			Bond Future	10.04	88.8324	10.0414	88.8324	20,406.00
17/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	6089	5	6089	5	0.00
17/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	6000	5	6000	5	0.00
17/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	1065	1	1065	1	780.00
17/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2680	2	2680	2	780.00
17/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	3050	3	3050	3	993.00
17/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	6717	6	6717	6	0.00
17/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	5823	5	5823	5	0.00
17/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	6045	5	6045	5	0.00
17/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	625	1	625	1	0.00
17/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	1644	2	1644	2	0.00
17/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	667	1	667	1	993.00
17/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	633	1	633	1	0.00
17/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	515	1	515	1	780.00

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17/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	1892	2	1892	2	0.00
17/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	3755	4	3755	4	0.00
17/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	617	1	617	1	0.00
17/12/2021	2032 On 04-August-22			Bond Future	10.25	89.8688	10.2455	89.8688	0.00
17/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	7841	7	7841	7	0.00
17/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	9084	8	9084	8	0.00
17/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2654	2	2654	2	0.00
17/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2683	2	2683	2	0.00
17/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2712	2	2712	2	0.00
17/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1449	1	1449	1	800.00
17/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	444	0	444	0	800.00
17/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	7910	9	7910	9	0.00
17/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	4428	5	4428	5	0.00
17/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	2906	3	2906	3	0.00
17/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	2880	3	2880	3	0.00
17/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	563	1	563	1	0.00
17/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	739	1	739	1	800.00
17/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	2853	3	2853	3	0.00
17/12/2021	2032 On 03-November-22			Bond Future	10.45	86.8917	10.4506	86.8917	0.00
17/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3852	3	3852	3	0.00
17/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	2736	3	2736	3	0.00
17/12/2021	2033 On 03-February-22			Bond Future	111.80	111.1939	111.7983	111.1939	7,393.00
17/12/2021	2033 On 05-May-22			Bond Future	111.87	111.2541	111.8653	111.2541	2,121.00
17/12/2021	2033 On 04-August-22			Bond Future	113.26	112.6411	113.2598	112.6411	0.00
17/12/2021	2033 On 03-November-22			Bond Future	113.39	112.7639	113.3901	112.7639	0.00
17/12/2021	2037 On 03-February-22			Bond Future	10.63	83.4431	10.6264	83.4431	119,322.00
17/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	5457	5	5457	5	0.00
17/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	5349	5	5349	5	0.00
17/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	5403	5	5403	5	0.00
17/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	202	0	202	0	0.00
17/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	212	0	212	0	0.00
17/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	207	0	207	0	0.00
17/12/2021	2037 On 05-May-22			Bond Future	10.82	84.4312	10.8172	84.4312	11,855.00

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17/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	6918	6	6918	6	0.00
17/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	6823	6	6823	6	0.00
17/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	6870	6	6870	6	0.00
17/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	771	1	771	1	0.00
17/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	790	1	790	1	0.00
17/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	781	1	781	1	0.00
17/12/2021	2037 On 04-August-22			Bond Future	11.02	81.1598	11.0191	81.1598	0.00
17/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2851	2	2851	2	0.00
17/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3837	3	3837	3	1,050.00
17/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4619	4	4619	4	0.00
17/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	922	1	922	1	50.00
17/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	6827	6	6827	6	0.00
17/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2790	2	2790	2	0.00
17/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2821	2	2821	2	0.00
17/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	3595	4	3595	4	0.00
17/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1358	2	1358	2	1,050.00
17/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	3530	4	3530	4	0.00
17/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	6909	8	6909	8	0.00
17/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	3562	4	3562	4	50.00
17/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2195	3	2195	3	50.00
17/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	2670	3	2670	3	0.00
17/12/2021	2037 On 03-November-22			Bond Future	11.21	82.2203	11.2098	82.2203	0.00
17/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3987	3	3987	3	0.00
17/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	4052	4	4052	4	0.00
17/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	4019	3	4019	3	0.00
17/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3419	4	3419	4	0.00
17/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3446	4	3446	4	0.00
17/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3392	4	3392	4	0.00
17/12/2021	2038 On 03-February-22			Bond Future	125.94	125.9292	125.9370	125.9292	6,294.00
17/12/2021	2038 On 05-May-22			Bond Future	127.46	127.4507	127.4582	127.4507	677.00
17/12/2021	2038 On 04-August-22			Bond Future	127.23	127.2244	127.2317	127.2244	0.00
17/12/2021	2038 On 03-November-22			Bond Future	128.85	128.8379	128.8451	128.8379	0.00
17/12/2021	2040 On 03-February-22			Bond Future	10.78	85.3219	10.7793	85.3219	89,887.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	1068	1	1068	1	2,000.00
17/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	5535	5	5535	5	0.00
17/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	5592	5	5592	5	0.00
17/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	5649	5	5649	5	0.00
17/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	269	0	269	0	0.00
17/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	262	0	262	0	0.00
17/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	256	0	256	0	0.00
17/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2337	3	2337	3	0.00
17/12/2021	2040 On 05-May-22			Bond Future	10.97	86.3324	10.9656	86.3324	8,568.00
17/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6893	6	6893	6	0.00
17/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6943	6	6943	6	0.00
17/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	282	0	282	0	1,200.00
17/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	12694	12	12694	12	0.00
17/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6994	6	6994	6	0.00
17/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1505	1	1505	1	1,200.00
17/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4269	5	4269	5	0.00
17/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	864	1	864	1	0.00
17/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	231	0	231	0	1,200.00
17/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	874	1	874	1	0.00
17/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	8685	9	8685	9	0.00
17/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	885	1	885	1	0.00
17/12/2021	2040 On 04-August-22			Bond Future	11.16	82.8325	11.1627	82.8325	0.00
17/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	7912	7	7912	7	0.00
17/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2927	3	2927	3	0.00
17/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	371	0	371	0	460.00
17/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1949	2	1949	2	460.00
17/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2959	3	2959	3	0.00
17/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2992	3	2992	3	0.00
17/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	3743	4	3743	4	0.00
17/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11006	12	11006	12	0.00
17/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1231	1	1231	1	460.00
17/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	3778	4	3778	4	0.00
17/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5103	6	5103	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
17/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	3813	4	3813	4	0.00
17/12/2021	2040 On 03-November-22			Bond Future	11.35	83.9152	11.3482	83.9152	0.00
17/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	4179	4	4179	4	0.00
17/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	4110	4	4110	4	0.00
17/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	4145	4	4145	4	0.00
17/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	3782	4	3782	4	0.00
17/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	3842	4	3842	4	0.00
17/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	3812	4	3812	4	0.00
17/12/2021	2044 On 03-February-22			Bond Future	10.81	81.9972	10.8143	81.9972	59,613.00
17/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	5641	5	5641	5	0.00
17/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	5584	5	5584	5	0.00
17/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	5527	5	5527	5	0.00
17/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	286	0	286	0	0.00
17/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	279	0	279	0	0.00
17/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	272	0	272	0	0.00
17/12/2021	2044 On 05-May-22			Bond Future	10.99	82.9683	10.9912	82.9683	5,735.00
17/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	7003	6	7003	6	0.00
17/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6902	6	6902	6	0.00
17/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6953	6	6953	6	0.00
17/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	902	1	902	1	0.00
17/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	912	1	912	1	0.00
17/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	891	1	891	1	0.00
17/12/2021	2044 On 04-August-22			Bond Future	11.18	79.5542	11.1778	79.5542	0.00
17/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	3134	3	3134	3	0.00
17/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	3067	3	3067	3	0.00
17/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	3100	3	3100	3	0.00
17/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	3696	4	3696	4	0.00
17/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	3732	4	3732	4	0.00
17/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	3662	4	3662	4	0.00
17/12/2021	2044 On 03-November-22			Bond Future	11.35	80.5943	11.3531	80.5943	0.00
17/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	4132	4	4132	4	0.00
17/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	4166	4	4166	4	0.00
17/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	4201	4	4201	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
17/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	3828	4	3828	4	0.00
17/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	3859	4	3859	4	0.00
17/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	3890	4	3890	4	0.00
17/12/2021	2046 On 03-February-22			Bond Future	117.00	115.0383	117.0045	115.0383	15,506.00
17/12/2021	2046 On 05-May-22			Bond Future	116.53	114.5409	116.5304	114.5409	171.00
17/12/2021	2046 On 04-August-22			Bond Future	117.98	115.9689	117.9831	115.9689	0.00
17/12/2021	2046 On 03-November-22			Bond Future	117.55	115.5153	117.5546	115.5153	0.00
17/12/2021	2050 On 03-February-22			Bond Future	119.23	117.2043	119.2256	117.2043	9,280.00
17/12/2021	2050 On 05-May-22			Bond Future	120.67	118.6202	120.6655	118.6202	379.00
17/12/2021	2050 On 04-August-22			Bond Future	120.15	118.0832	120.1541	118.0832	0.00
17/12/2021	2050 On 03-November-22			Bond Future	121.68	119.5806	121.6774	119.5806	0.00
17/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	AL37 On 03-February-22			Index Future	815.57	810.3520	815.5720	810.3520	0.00
17/12/2021	AL37 On 05-May-22			Index Future	825.22	819.9450	825.2210	819.9450	0.00
17/12/2021	AL37 On 04-August-22			Index Future	835.20	829.8620	835.2000	829.8620	0.00
17/12/2021	AL37 On 03-November-22			Index Future	845.70	840.2970	845.6990	840.2970	0.00
17/12/2021	AL7T On 03-February-22			Index Future	932.56	923.2390	932.5630	923.2390	0.00
17/12/2021	AL7T On 05-May-22			Index Future	943.60	934.1690	943.5960	934.1690	0.00
17/12/2021	AL7T On 04-August-22			Index Future	955.01	945.4680	955.0060	945.4680	0.00
17/12/2021	AL7T On 03-November-22			Index Future	967.01	957.3560	967.0120	957.3560	0.00
17/12/2021	ALBI On 03-February-22			Index Future	824.88	817.0870	824.8830	817.0870	193.00
17/12/2021	ALBI On 05-May-22			Index Future	834.64	826.7600	834.6410	826.7600	29.00
17/12/2021	ALBI On 04-August-22			Index Future	844.73	836.7600	844.7340	836.7600	0.00
17/12/2021	ALBI On 03-November-22			Index Future	855.35	847.2810	855.3540	847.2810	0.00
17/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C038 On 31-January-38			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
17/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2021	ES33 On 03-February-22			Bond Future	11.37	77.6158	11.3673	77.6158	263.00
17/12/2021	ES33 On 05-May-22			Bond Future	11.60	74.7760	11.6018	74.7760	87.00
17/12/2021	ES33 On 04-August-22			Bond Future	11.85	75.6606	11.8464	75.6606	0.00
17/12/2021	ES33 On 03-November-22			Bond Future	12.09	72.8910	12.0944	72.8910	0.00
17/12/2021	ES42 On 03-February-22			Bond Future	11.86	76.0970	11.8559	76.0970	3,579.00
17/12/2021	ES42 On 05-May-22			Bond Future	12.08	72.7580	12.0773	72.7580	1,190.00
17/12/2021	ES42 On 04-August-22			Bond Future	12.30	73.6170	12.3019	73.6170	0.00
17/12/2021	ES42 On 03-November-22			Bond Future	12.53	70.3421	12.5302	70.3421	0.00
17/12/2021	GOVI On 03-February-22			GOVI	814.18	806.5420	814.1790	806.5420	983.00
17/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	214390	14	214390	14	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
17/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	214290	14	214290	14	0.00
17/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	214190	14	214190	14	0.00
17/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 05-May-22			GOVI	823.81	816.0900	823.8110	816.0900	0.00
17/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	355810	28	355810	28	0.00
17/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	355710	28	355710	28	0.00
17/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	355610	28	355610	28	0.00
17/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 04-August-22			GOVI	833.77	825.9610	833.7730	825.9610	0.00
17/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	145130	7	145130	7	0.00
17/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	145030	7	145030	7	0.00
17/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	144930	7	144930	7	0.00
17/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 03-November-22			GOVI	844.26	836.3460	844.2550	836.3460	0.00
17/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	238250	16	238250	16	0.00
17/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	238450	16	238450	16	0.00
17/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	238350	16	238350	16	0.00
17/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
17/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
17/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2021	IGOV On 03-February-22			Index Future	307.44	305.6650	307.4410	305.6650	483.00
17/12/2021	IGOV On 05-May-22			Index Future	311.15	309.3590	311.1540	309.3590	16.00
17/12/2021	IGOV On 04-August-22			Index Future	314.99	313.1750	314.9910	313.1750	0.00
17/12/2021	IGOV On 03-November-22			Index Future	319.03	317.1860	319.0250	317.1860	0.00
17/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
17/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	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
17/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0650	3.9350	96.0650	0.00
17/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8200	4.1700	95.8200	0.00
17/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7550	4.2350	95.7550	0.00
17/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.51	95.4600	4.5100	95.4600	0.00
17/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.57	95.3900	4.5700	95.3900	0.00
17/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.82	95.1500	4.8150	95.1500	72.00
17/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.17	94.7750	5.1700	94.7750	0.00
17/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.61	94.3200	5.6050	94.3200	68.00
17/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.84	94.0900	5.8400	94.0900	0.00
17/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.12	93.7950	6.1200	93.7950	0.00
17/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.29	93.6150	6.2850	93.6150	75.00
17/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.47	93.4200	6.4650	93.4200	0.00
17/12/2021	R023 On 03-February-22			Bond Future	5.13	106.0137	5.1267	106.0137	16,431.00
17/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	144	0	144	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
17/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	149	0	149	0	0.00
17/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	154	0	154	0	0.00
17/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	203	0	203	0	0.00
17/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	208	0	208	0	0.00
17/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	214	0	214	0	0.00
17/12/2021	R023 On 05-May-22			Bond Future	5.23	103.3581	5.2315	103.3581	835.00
17/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	892	1	892	1	0.00
17/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	899	1	899	1	0.00
17/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	906	1	906	1	0.00
17/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	55	0	55	0	0.00
17/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	56	0	56	0	0.00
17/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	56	0	56	0	0.00
17/12/2021	R023 On 04-August-22			Bond Future	5.38	104.5907	5.3764	104.5907	0.00
17/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	473	0	473	0	0.00
17/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	478	0	478	0	0.00
17/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	482	0	482	0	0.00
17/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	110	0	110	0	0.00
17/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	111	0	111	0	0.00
17/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	112	0	112	0	0.00
17/12/2021	R023 On 03-November-22			Bond Future	5.65	102.0133	5.6471	102.0133	0.00
17/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	400	0	400	0	0.00
17/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	396	0	396	0	0.00
17/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	398	0	398	0	0.00
17/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	210	0	210	0	0.00
17/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	210	0	210	0	0.00
17/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	209	0	209	0	0.00
17/12/2021	R035 On 03-February-22			Bond Future	10.42	91.9988	10.4219	91.9988	108,629.00
17/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	140	0	140	0	683.00
17/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	651	0	651	0	280.00
17/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	8824	8	8824	8	0.00
17/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	5803	5	5803	5	0.00
17/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	5314	4	5314	4	0.00
17/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	981	1	981	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
17/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	4304	3	4304	3	0.00
17/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	350	0	350	0	200.00
17/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	8001	7	8001	7	0.00
17/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	5530	5	5530	5	0.00
17/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	6131	5	6131	5	0.00
17/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	5206	4	5206	4	0.00
17/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	5260	4	5260	4	0.00
17/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	4200	3	4200	3	0.00
17/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	4619	4	4619	4	0.00
17/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	1293	1	1293	1	1,600.00
17/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	2225	2	2225	2	0.00
17/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	2391	2	2391	2	0.00
17/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	1034	1	1034	1	200.00
17/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	1263	1	1263	1	0.00
17/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	1797	2	1797	2	500.00
17/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	2094	3	2094	3	0.00
17/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	2173	3	2173	3	0.00
17/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1016	1	1016	1	200.00
17/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	1761	2	1761	2	0.00
17/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	357	1	357	1	1,600.00
17/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	227	0	227	0	0.00
17/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	233	0	233	0	0.00
17/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	151	0	151	0	683.00
17/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	200	0	200	0	200.00
17/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	176	0	176	0	500.00
17/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	58	0	58	0	280.00
17/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	3695	5	3695	5	0.00
17/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	307	1	307	1	200.00
17/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	927	1	927	1	683.00
17/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	222	0	222	0	0.00
17/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	375	1	375	1	280.00
17/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	37	0	37	0	1,800.00
17/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	2776	4	2776	4	0.00

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17/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	5008	6	5008	6	0.00
17/12/2021	R035 On 05-May-22			Bond Future	10.61	88.6096	10.6143	88.6096	8,926.00
17/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	6910	6	6910	6	0.00
17/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	11772	11	11772	11	0.00
17/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	3258	3	3258	3	0.00
17/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	6813	6	6813	6	0.00
17/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	6861	6	6861	6	0.00
17/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	2895	2	2895	2	1,200.00
17/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2232	3	2232	3	0.00
17/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	712	1	712	1	0.00
17/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	720	1	720	1	0.00
17/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	1973	2	1973	2	1,200.00
17/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	209	0	209	0	1,200.00
17/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	703	1	703	1	0.00
17/12/2021	R035 On 04-August-22			Bond Future	10.82	89.6410	10.8164	89.6410	0.00
17/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	4209	4	4209	4	0.00
17/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	8687	8	8687	8	0.00
17/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	2265	2	2265	2	400.00
17/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2885	2	2885	2	0.00
17/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2823	2	2823	2	0.00
17/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2854	2	2854	2	0.00
17/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	815	1	815	1	100.00
17/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2580	2	2580	2	0.00
17/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	486	0	486	0	400.00
17/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	8918	10	8918	10	0.00
17/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	3672	4	3672	4	100.00
17/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	7113	8	7113	8	0.00
17/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	4048	5	4048	5	0.00
17/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3386	4	3386	4	0.00
17/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	3417	4	3417	4	0.00
17/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2315	3	2315	3	100.00
17/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3356	4	3356	4	0.00
17/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	865	1	865	1	400.00

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17/12/2021	R035 On 03-November-22			Bond Future	11.02	86.3312	11.0188	86.3312	0.00
17/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	4015	3	4015	3	0.00
17/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	3983	3	3983	3	0.00
17/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	4048	3	4048	3	0.00
17/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3270	4	3270	4	0.00
17/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3323	4	3323	4	0.00
17/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3296	4	3296	4	0.00
17/12/2021	R186 On 03-February-22			Bond Future	7.76	111.6271	7.7564	111.6271	69,931.00
17/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	230	0	230	0	0.00
17/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	238	0	238	0	0.00
17/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	247	0	247	0	0.00
17/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2212	3	2212	3	0.00
17/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2247	3	2247	3	0.00
17/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	2283	3	2283	3	0.00
17/12/2021	R186 On 05-May-22			Bond Future	7.96	112.9481	7.9612	112.9481	4,514.00
17/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	3314	3	3314	3	0.00
17/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	4258	4	4258	4	0.00
17/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	2389	2	2389	2	0.00
17/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2494	2	2494	2	454.00
17/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1400	1	1400	1	435.00
17/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	2363	2	2363	2	0.00
17/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	168	0	168	0	3,600.00
17/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	5057	4	5057	4	0.00
17/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	2415	2	2415	2	0.00
17/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1968	2	1968	2	454.00
17/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	725	1	725	1	3,600.00
17/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	484	0	484	0	435.00
17/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3271	4	3271	4	0.00
17/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	2685	3	2685	3	0.00
17/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1251	2	1251	2	0.00
17/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	982	1	982	1	0.00
17/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	283	0	283	0	454.00
17/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	5270	6	5270	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
17/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1010	1	1010	1	0.00
17/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	1728	2	1728	2	0.00
17/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	942	1	942	1	0.00
17/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	996	1	996	1	0.00
17/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	403	1	403	1	454.00
17/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	623	1	623	1	4,035.00
17/12/2021	R186 On 04-August-22			Bond Future	8.18	108.9954	8.1833	108.9954	0.00
17/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1855	2	1855	2	0.00
17/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	333	0	333	0	3,600.00
17/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1835	2	1835	2	0.00
17/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1875	2	1875	2	0.00
17/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	6273	6	6273	6	0.00
17/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1507	1	1507	1	3,600.00
17/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	412	1	412	1	3,600.00
17/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2002	2	2002	2	0.00
17/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2038	2	2038	2	0.00
17/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5109	6	5109	6	0.00
17/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2360	3	2360	3	0.00
17/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2020	2	2020	2	0.00
17/12/2021	R186 On 03-November-22			Bond Future	8.41	110.4028	8.4114	110.4028	0.00
17/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2554	2	2554	2	0.00
17/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2513	2	2513	2	0.00
17/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2534	2	2534	2	0.00
17/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2076	2	2076	2	0.00
17/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2091	2	2091	2	0.00
17/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2061	2	2061	2	0.00
17/12/2021	R197 On 03-February-22			Bond Future	322.12	322.1243	322.1242	322.1243	1,132.00
17/12/2021	R197 On 05-May-22			Bond Future	326.01	326.0156	326.0142	326.0156	237.00
17/12/2021	R197 On 04-August-22			Bond Future	321.71	321.7065	321.7055	321.7065	0.00
17/12/2021	R197 On 03-November-22			Bond Future	325.79	325.7865	325.7850	325.7865	0.00
17/12/2021	R202 On 03-February-22			Bond Future	245.12	242.9817	245.1159	242.9817	7,693.00
17/12/2021	R202 On 05-May-22			Bond Future	248.08	245.9168	248.0760	245.9168	413.00
17/12/2021	R202 On 04-August-22			Bond Future	246.72	244.5350	246.7210	244.5350	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
17/12/2021	R202 On 03-November-22			Bond Future	249.85	247.6358	249.8493	247.6358	0.00
17/12/2021	R209 On 03-February-22			Bond Future	10.38	71.0673	10.3830	71.0673	20,306.00
17/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	3874	3	3874	3	0.00
17/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3783	3	3783	3	0.00
17/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	3829	3	3829	3	0.00
17/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	279	0	279	0	0.00
17/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	286	0	286	0	0.00
17/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	272	0	272	0	0.00
17/12/2021	R209 On 05-May-22			Bond Future	10.56	68.7673	10.5558	68.7673	5,396.00
17/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	5417	5	5417	5	0.00
17/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	7750	7	7750	7	0.00
17/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	5376	5	5376	5	0.00
17/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	483	0	483	0	8,525.00
17/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2776	2	2776	2	0.00
17/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	5335	5	5335	5	0.00
17/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	709	1	709	1	0.00
17/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	1709	2	1709	2	12,050.00
17/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	5172	6	5172	6	0.00
17/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	700	1	700	1	0.00
17/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	343	0	343	0	12,050.00
17/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	691	1	691	1	0.00
17/12/2021	R209 On 04-August-22			Bond Future	10.73	69.5679	10.7334	69.5679	0.00
17/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	2308	2	2308	2	0.00
17/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	2359	2	2359	2	0.00
17/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	2333	2	2333	2	0.00
17/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3172	4	3172	4	0.00
17/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3202	4	3202	4	0.00
17/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3143	4	3143	4	0.00
17/12/2021	R209 On 03-November-22			Bond Future	10.91	67.3336	10.9100	67.3336	0.00
17/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3465	3	3465	3	0.00
17/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3493	3	3493	3	0.00
17/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3522	3	3522	3	0.00
17/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	2890	3	2890	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
17/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	2914	3	2914	3	0.00
17/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	2938	3	2938	3	0.00
17/12/2021	R210 On 03-February-22			Bond Future	212.98	212.9680	212.9764	212.9680	1,449.00
17/12/2021	R210 On 05-May-22			Bond Future	212.69	212.6801	212.6878	212.6801	104.00
17/12/2021	R210 On 04-August-22			Bond Future	215.34	215.3316	215.3392	215.3316	0.00
17/12/2021	R210 On 03-November-22			Bond Future	215.15	215.1453	215.1519	215.1453	0.00
17/12/2021	R213 On 03-February-22			Bond Future	9.66	86.4017	9.6617	86.4017	22,660.00
17/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	288	0	288	0	220.00
17/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	3373	3	3373	3	0.00
17/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4934	4	4934	4	0.00
17/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2955	2	2955	2	0.00
17/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	3037	2	3037	2	0.00
17/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	2214	2	2214	2	0.00
17/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	2251	2	2251	2	0.00
17/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	368	0	368	0	430.00
17/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	1042	1	1042	1	0.00
17/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1540	1	1540	1	0.00
17/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	2362	2	2362	2	0.00
17/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	28	0	28	0	200.00
17/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	64	0	64	0	102.00
17/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	5256	4	5256	4	0.00
17/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	2288	2	2288	2	0.00
17/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	615	1	615	1	0.00
17/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	2762	3	2762	3	0.00
17/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	1478	2	1478	2	200.00
17/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	104	0	104	0	220.00
17/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	4814	6	4814	6	0.00
17/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	126	0	126	0	430.00
17/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	5756	7	5756	7	0.00
17/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	586	1	586	1	430.00
17/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1019	1	1019	1	102.00
17/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	631	1	631	1	0.00
17/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	646	1	646	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
17/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	387	1	387	1	220.00
17/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	407	1	407	1	200.00
17/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	316	1	316	1	102.00
17/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	3068	4	3068	4	0.00
17/12/2021	R213 On 05-May-22			Bond Future	9.85	83.8924	9.8545	83.8924	0.00
17/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	4740	4	4740	4	0.00
17/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	4702	4	4702	4	0.00
17/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	4663	4	4663	4	0.00
17/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	760	1	760	1	0.00
17/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	770	1	770	1	0.00
17/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	780	1	780	1	0.00
17/12/2021	R213 On 04-August-22			Bond Future	10.06	84.8721	10.0582	84.8721	0.00
17/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	2186	2	2186	2	0.00
17/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	2138	2	2138	2	0.00
17/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	2162	2	2162	2	0.00
17/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	2982	3	2982	3	0.00
17/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3036	4	3036	4	0.00
17/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3009	4	3009	4	0.00
17/12/2021	R213 On 03-November-22			Bond Future	10.26	82.4429	10.2648	82.4429	0.00
17/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	3348	3	3348	3	0.00
17/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	3295	3	3295	3	0.00
17/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	3321	3	3321	3	0.00
17/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	2717	3	2717	3	0.00
17/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	2739	3	2739	3	0.00
17/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	2696	3	2696	3	0.00
17/12/2021	R214 On 03-February-22			Bond Future	10.76	67.8703	10.7632	67.8703	17,604.00
17/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3822	3	3822	3	0.00
17/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3868	3	3868	3	0.00
17/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3913	3	3913	3	0.00
17/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	325	0	325	0	0.00
17/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	318	0	318	0	0.00
17/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	310	0	310	0	0.00
17/12/2021	R214 On 05-May-22			Bond Future	10.93	65.3940	10.9302	65.3940	441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	5148	5	5148	5	0.00
17/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	5188	5	5188	5	0.00
17/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	5229	5	5229	5	0.00
17/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	840	1	840	1	0.00
17/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	830	1	830	1	0.00
17/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	820	1	820	1	0.00
17/12/2021	R214 On 04-August-22			Bond Future	11.10	66.1542	11.1040	66.1542	0.00
17/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2462	2	2462	2	0.00
17/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2489	2	2489	2	0.00
17/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2516	2	2516	2	0.00
17/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3183	4	3183	4	0.00
17/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3153	4	3153	4	0.00
17/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3212	4	3212	4	0.00
17/12/2021	R214 On 03-November-22			Bond Future	11.28	63.7376	11.2768	63.7376	0.00
17/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3490	3	3490	3	0.00
17/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3519	3	3519	3	0.00
17/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3461	3	3461	3	0.00
17/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3071	3	3071	3	0.00
17/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3096	3	3096	3	0.00
17/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3121	4	3121	4	0.00
17/12/2021	R248 On 03-February-22			Bond Future	10.76	85.4527	10.7626	85.4527	192,244.00
17/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	298	0	298	0	900.00
17/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	5385	5	5385	5	0.00
17/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1461	1	1461	1	0.00
17/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2715	2	2715	2	1,400.00
17/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	438	0	438	0	1,300.00
17/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	5268	4	5268	4	0.00
17/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	5326	5	5326	5	0.00
17/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	625	0	625	0	100.00
17/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	858	1	858	1	0.00
17/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	42	0	42	0	0.00
17/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	123	0	123	0	0.00
17/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	2256	2	2256	2	900.00

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17/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1255	2	1255	2	0.00
17/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	6090	7	6090	7	0.00
17/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	7697	9	7697	9	0.00
17/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	2833	4	2833	4	0.00
17/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	317	0	317	0	0.00
17/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	4629	5	4629	5	0.00
17/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	3971	5	3971	5	0.00
17/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	3372	4	3372	4	0.00
17/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	998	1	998	1	0.00
17/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	1925	3	1925	3	0.00
17/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	333	1	333	1	0.00
17/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	325	0	325	0	0.00
17/12/2021	R248 On 05-May-22			Bond Future	10.93	82.0492	10.9286	82.0492	2,035.00
17/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6861	6	6861	6	0.00
17/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	6758	6	6758	6	0.00
17/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	6809	6	6809	6	0.00
17/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	967	1	967	1	0.00
17/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	945	1	945	1	0.00
17/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	956	1	956	1	0.00
17/12/2021	R248 On 04-August-22			Bond Future	11.10	83.0031	11.1016	83.0031	0.00
17/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	3162	3	3162	3	0.00
17/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	3093	3	3093	3	0.00
17/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	3128	3	3128	3	0.00
17/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	3913	4	3913	4	0.00
17/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	3949	4	3949	4	0.00
17/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	3876	4	3876	4	0.00
17/12/2021	R248 On 03-November-22			Bond Future	11.27	79.6709	11.2734	79.6709	0.00
17/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	4156	4	4156	4	0.00
17/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	4192	4	4192	4	0.00
17/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	4228	4	4228	4	0.00
17/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	3976	4	3976	4	0.00
17/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	3944	4	3944	4	0.00
17/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	3912	4	3912	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
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