



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: 17/12/2021 TO: 17/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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

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	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
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	92.4923	91.5972	82,799.00
17/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	221	0	0	0	0.00
17/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	3007	2	3	2	0.00
17/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	7305	6	7	6	0.00
17/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1877	1	2	1	1,000.00
17/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	2528	2	3	2	0.00
17/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	1378	1	1	1	0.00
17/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	1349	1	1	1	0.00
17/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	37	0	0	0	101.00
17/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	265	0	0	0	1,000.00
17/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	2606	2	3	2	950.00
17/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	1407	1	1	1	0.00
17/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	1266	1	1	1	0.00
17/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	596	0	1	0	0.00
17/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	1134	1	1	1	0.00
17/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	787	1	1	1	950.00
17/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	1788	2	2	2	0.00
17/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	1341	2	1	2	101.00
17/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2132	3	2	3	0.00
17/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1210	2	1	2	0.00
17/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1089	2	1	2	0.00
17/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	480	1	0	1	0.00
17/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	374	1	0	1	8,000.00
17/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	3155	4	3	4	0.00
17/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	5483	6	5	6	0.00
17/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	3384	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1136	2	1	2	0.00
17/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1112	2	1	2	0.00
17/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	504	1	1	1	101.00
17/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	779	1	1	1	0.00
17/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	25	0	0	0	1,000.00
17/12/2021	2030 On 05-May-22			Bond Future	9.60	92.6818	93.5871	92.6818	14,763.00
17/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	7289	7	7	7	0.00
17/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3931	3	4	3	0.00
17/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	574	0	1	0	200.00
17/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	674	0	1	0	1,800.00
17/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1479	1	1	1	0.00
17/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	55	0	0	0	200.00
17/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3967	3	4	3	0.00
17/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	4003	3	4	3	0.00
17/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	3108	3	3	3	0.00
17/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	146	0	0	0	1,800.00
17/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	295	0	0	0	1,073.00
17/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	7936	9	8	9	0.00
17/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	4682	5	5	5	0.00
17/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	4354	5	4	5	0.00
17/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	961	1	1	1	0.00
17/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	974	1	1	1	200.00
17/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	10186	11	10	11	0.00
17/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	6249	7	6	7	0.00
17/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	2746	3	3	3	1,073.00
17/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	987	1	1	1	0.00
17/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	331	0	0	0	1,800.00
17/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1341	2	1	2	1,073.00
17/12/2021	2030 On 04-August-22			Bond Future	9.82	89.7619	90.6786	89.7619	0.00
17/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	1020	1	1	1	800.00
17/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1918	2	2	2	0.00
17/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	341	0	0	0	800.00
17/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1940	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
17/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1962	2	2	2	0.00
17/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	6205	6	6	6	0.00
17/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	894	1	1	1	800.00
17/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3252	4	3	4	0.00
17/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3280	4	3	4	0.00
17/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	8186	9	8	9	0.00
17/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	3308	4	3	4	0.00
17/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	4895	6	5	6	0.00
17/12/2021	2030 On 03-November-22			Bond Future	10.04	90.9289	91.8564	90.9289	0.00
17/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	3123	3	3	3	0.00
17/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	3098	3	3	3	0.00
17/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	3149	3	3	3	0.00
17/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	2849	3	3	3	0.00
17/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	2893	3	3	3	0.00
17/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	2871	3	3	3	0.00
17/12/2021	2032 On 03-February-22			Bond Future	9.85	91.8910	92.8613	91.8910	124,446.00
17/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	39	0	0	0	198.00
17/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	123	0	0	0	97.00
17/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	647	0	1	0	0.00
17/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	6032	5	6	5	0.00
17/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	6288	5	6	5	0.00
17/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	3738	3	4	3	0.00
17/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	3786	3	4	3	0.00
17/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	2405	2	2	2	0.00
17/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	3317	3	3	3	0.00
17/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1523	1	2	1	900.00
17/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	2014	1	2	1	100.00
17/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	753	0	1	0	210.00
17/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	3691	3	4	3	0.00
17/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	4815	4	5	4	0.00
17/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	3643	3	4	3	0.00
17/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	1245	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
17/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	668	0	1	0	400.00
17/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	870	1	1	1	0.00
17/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	7209	6	7	6	0.00
17/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	4172	3	4	3	0.00
17/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	4765	4	5	4	0.00
17/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	185	0	0	0	0.00
17/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	254	0	0	0	210.00
17/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	47	0	0	0	210.00
17/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	5782	7	6	7	0.00
17/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	2248	3	2	3	0.00
17/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	1452	2	1	2	198.00
17/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1200	2	1	2	900.00
17/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	340	1	0	1	0.00
17/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	180	0	0	0	97.00
17/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	331	1	0	1	0.00
17/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	314	1	0	1	198.00
17/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	407	1	0	1	400.00
17/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2093	3	2	3	0.00
17/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	1909	3	2	3	0.00
17/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	876	1	1	1	0.00
17/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	690	1	1	1	97.00
17/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	322	1	0	1	0.00
17/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	81	0	0	0	400.00
17/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	93	0	0	0	900.00
17/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	2288	3	2	3	0.00
17/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	4409	5	4	5	0.00
17/12/2021	2032 On 05-May-22			Bond Future	10.04	88.8324	89.8138	88.8324	20,406.00
17/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	6089	5	6	5	0.00
17/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	6000	5	6	5	0.00
17/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	1065	1	1	1	780.00
17/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2680	2	3	2	780.00
17/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	3050	3	3	3	993.00
17/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	6717	6	7	6	0.00

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17/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	5823	5	6	5	0.00
17/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	6045	5	6	5	0.00
17/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	625	1	1	1	0.00
17/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	1644	2	2	2	0.00
17/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	667	1	1	1	993.00
17/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	633	1	1	1	0.00
17/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	515	1	1	1	780.00
17/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	1892	2	2	2	0.00
17/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	3755	4	4	4	0.00
17/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	617	1	1	1	0.00
17/12/2021	2032 On 04-August-22			Bond Future	10.25	89.8688	90.8624	89.8688	0.00
17/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	7841	7	8	7	0.00
17/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	9084	8	9	8	0.00
17/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2654	2	3	2	0.00
17/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2683	2	3	2	0.00
17/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2712	2	3	2	0.00
17/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1449	1	1	1	800.00
17/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	444	0	0	0	800.00
17/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	7910	9	8	9	0.00
17/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	4428	5	4	5	0.00
17/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	2906	3	3	3	0.00
17/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	2880	3	3	3	0.00
17/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	563	1	1	1	0.00
17/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	739	1	1	1	800.00
17/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	2853	3	3	3	0.00
17/12/2021	2032 On 03-November-22			Bond Future	10.45	86.8917	87.8972	86.8917	0.00
17/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3852	3	4	3	0.00
17/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	2736	3	3	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

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17/12/2021	2037 On 03-February-22			Bond Future	10.63	83.4431	84.4164	83.4431	119,322.00
17/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	5457	5	5	5	0.00
17/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	5349	5	5	5	0.00
17/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	5403	5	5	5	0.00
17/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	202	0	0	0	0.00
17/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	212	0	0	0	0.00
17/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	207	0	0	0	0.00
17/12/2021	2037 On 05-May-22			Bond Future	10.82	84.4312	85.4157	84.4312	11,855.00
17/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	6918	6	7	6	0.00
17/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	6823	6	7	6	0.00
17/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	6870	6	7	6	0.00
17/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	771	1	1	1	0.00
17/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	790	1	1	1	0.00
17/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	781	1	1	1	0.00
17/12/2021	2037 On 04-August-22			Bond Future	11.02	81.1598	82.1564	81.1598	0.00
17/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2851	2	3	2	0.00
17/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3837	3	4	3	1,050.00
17/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4619	4	5	4	0.00
17/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	922	1	1	1	50.00
17/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	6827	6	7	6	0.00
17/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2790	2	3	2	0.00
17/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2821	2	3	2	0.00
17/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	3595	4	4	4	0.00
17/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1358	2	1	2	1,050.00
17/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	3530	4	4	4	0.00
17/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	6909	8	7	8	0.00
17/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	3562	4	4	4	50.00
17/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2195	3	2	3	50.00
17/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	2670	3	3	3	0.00
17/12/2021	2037 On 03-November-22			Bond Future	11.21	82.2203	83.2289	82.2203	0.00
17/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3987	3	4	3	0.00
17/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	4052	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
17/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	4019	3	4	3	0.00
17/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3419	4	3	4	0.00
17/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3446	4	3	4	0.00
17/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3392	4	3	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	86.1876	85.3219	89,887.00
17/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	1068	1	1	1	2,000.00
17/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	5535	5	6	5	0.00
17/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	5592	5	6	5	0.00
17/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	5649	5	6	5	0.00
17/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	269	0	0	0	0.00
17/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	262	0	0	0	0.00
17/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	256	0	0	0	0.00
17/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2337	3	2	3	0.00
17/12/2021	2040 On 05-May-22			Bond Future	10.97	86.3324	87.2079	86.3324	8,568.00
17/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6893	6	7	6	0.00
17/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6943	6	7	6	0.00
17/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	282	0	0	0	1,200.00
17/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	12694	12	13	12	0.00
17/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6994	6	7	6	0.00
17/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1505	1	2	1	1,200.00
17/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4269	5	4	5	0.00
17/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	864	1	1	1	0.00
17/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	231	0	0	0	1,200.00
17/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	874	1	1	1	0.00
17/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	8685	9	9	9	0.00
17/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	885	1	1	1	0.00
17/12/2021	2040 On 04-August-22			Bond Future	11.16	82.8325	83.7186	82.8325	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	12.24	Call	Bond Future	7912	7	8	7	0.00
17/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2927	3	3	3	0.00
17/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	371	0	0	0	460.00
17/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1949	2	2	2	460.00
17/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2959	3	3	3	0.00
17/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2992	3	3	3	0.00
17/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	3743	4	4	4	0.00
17/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11006	12	11	12	0.00
17/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1231	1	1	1	460.00
17/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	3778	4	4	4	0.00
17/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5103	6	5	6	0.00
17/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	3813	4	4	4	0.00
17/12/2021	2040 On 03-November-22			Bond Future	11.35	83.9152	84.8123	83.9152	0.00
17/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	4179	4	4	4	0.00
17/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	4110	4	4	4	0.00
17/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	4145	4	4	4	0.00
17/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	3782	4	4	4	0.00
17/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	3842	4	4	4	0.00
17/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	3812	4	4	4	0.00
17/12/2021	2044 On 03-February-22			Bond Future	10.81	81.9972	82.9855	81.9972	59,613.00
17/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	5641	5	6	5	0.00
17/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	5527	5	6	5	0.00
17/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	5584	5	6	5	0.00
17/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	279	0	0	0	0.00
17/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	286	0	0	0	0.00
17/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	272	0	0	0	0.00
17/12/2021	2044 On 05-May-22			Bond Future	10.99	82.9683	83.9678	82.9683	5,735.00
17/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	7003	6	7	6	0.00
17/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6902	6	7	6	0.00
17/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6953	6	7	6	0.00
17/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	902	1	1	1	0.00
17/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	912	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
17/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	891	1	1	1	0.00
17/12/2021	2044 On 04-August-22			Bond Future	11.18	79.5542	80.5659	79.5542	0.00
17/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	3134	3	3	3	0.00
17/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	3067	3	3	3	0.00
17/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	3100	3	3	3	0.00
17/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	3696	4	4	4	0.00
17/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	3732	4	4	4	0.00
17/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	3662	4	4	4	0.00
17/12/2021	2044 On 03-November-22			Bond Future	11.35	80.5943	81.6185	80.5943	0.00
17/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	4132	4	4	4	0.00
17/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	4166	4	4	4	0.00
17/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	4201	4	4	4	0.00
17/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	3828	4	4	4	0.00
17/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	3859	4	4	4	0.00
17/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	3890	4	4	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

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	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
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

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	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	78.4265	77.6158	263.00
17/12/2021	ES33 On 05-May-22			Bond Future	11.60	74.7760	75.5962	74.7760	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
17/12/2021	ES33 On 04-August-22			Bond Future	11.85	75.6606	76.4909	75.6606	0.00
17/12/2021	ES33 On 03-November-22			Bond Future	12.09	72.8910	73.7316	72.8910	0.00
17/12/2021	ES42 On 03-February-22			Bond Future	11.86	76.0970	76.9005	76.0970	3,579.00
17/12/2021	ES42 On 05-May-22			Bond Future	12.08	72.7580	73.5709	72.7580	1,190.00
17/12/2021	ES42 On 04-August-22			Bond Future	12.30	73.6170	74.4399	73.6170	0.00
17/12/2021	ES42 On 03-November-22			Bond Future	12.53	70.3421	71.1753	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	21	14	0.00
17/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	214290	14	21	14	0.00
17/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	214190	14	21	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	36	28	0.00
17/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	355710	28	36	28	0.00
17/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	355610	28	36	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	15	7	0.00
17/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	145030	7	15	7	0.00
17/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	144930	7	14	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	24	16	0.00
17/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	238450	16	24	16	0.00
17/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	238350	16	24	16	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-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
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	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
17/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0650	96.0650	96.0650	0.00
17/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8200	95.8300	95.8200	0.00
17/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7550	95.7650	95.7550	0.00
17/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.51	95.4600	95.4900	95.4600	0.00
17/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.57	95.3900	95.4300	95.3900	0.00
17/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.82	95.1500	95.1850	95.1500	72.00
17/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.17	94.7750	94.8300	94.7750	0.00
17/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.61	94.3200	94.3950	94.3200	68.00
17/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.84	94.0900	94.1600	94.0900	0.00
17/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.12	93.7950	93.8800	93.7950	0.00
17/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.29	93.6150	93.7150	93.6150	75.00
17/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.47	93.4200	93.5350	93.4200	0.00
17/12/2021	R023 On 03-February-22			Bond Future	5.13	106.0137	106.1036	106.0137	16,431.00
17/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	144	0	0	0	0.00
17/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	149	0	0	0	0.00
17/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	154	0	0	0	0.00
17/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	203	0	0	0	0.00
17/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	208	0	0	0	0.00
17/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	214	0	0	0	0.00
17/12/2021	R023 On 05-May-22			Bond Future	5.23	103.3581	103.4486	103.3581	835.00
17/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	892	1	1	1	0.00
17/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	899	1	1	1	0.00
17/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	906	1	1	1	0.00
17/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	55	0	0	0	0.00
17/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	56	0	0	0	0.00
17/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	56	0	0	0	0.00
17/12/2021	R023 On 04-August-22			Bond Future	5.38	104.5907	104.6830	104.5907	0.00
17/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	473	0	0	0	0.00
17/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	478	0	0	0	0.00
17/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	482	0	0	0	0.00
17/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	110	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
17/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	111	0	0	0	0.00
17/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	112	0	0	0	0.00
17/12/2021	R023 On 03-November-22			Bond Future	5.65	102.0133	102.1057	102.0133	0.00
17/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	400	0	0	0	0.00
17/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	396	0	0	0	0.00
17/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	398	0	0	0	0.00
17/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	210	0	0	0	0.00
17/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	210	0	0	0	0.00
17/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	209	0	0	0	0.00
17/12/2021	R035 On 03-February-22			Bond Future	10.42	91.9988	93.0333	91.9988	108,629.00
17/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	140	0	0	0	683.00
17/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	651	0	1	0	280.00
17/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	8824	8	9	8	0.00
17/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	5803	5	6	5	0.00
17/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	5314	4	5	4	0.00
17/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	981	1	1	1	500.00
17/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	4304	3	4	3	0.00
17/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	5530	5	6	5	0.00
17/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	6131	5	6	5	0.00
17/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	5206	4	5	4	0.00
17/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	5260	4	5	4	0.00
17/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	350	0	0	0	200.00
17/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	8001	7	8	7	0.00
17/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	4200	3	4	3	0.00
17/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	4619	4	5	4	0.00
17/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	1293	1	1	1	1,600.00
17/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	2225	2	2	2	0.00
17/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	2391	2	2	2	0.00
17/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	1034	1	1	1	200.00
17/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	1263	1	1	1	0.00
17/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	1797	2	2	2	500.00
17/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	2094	3	2	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	R035 On 03-February-22	10.24	Put	Bond Future	2173	3	2	3	0.00
17/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1016	1	1	1	200.00
17/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	1761	2	2	2	0.00
17/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	357	1	0	1	1,600.00
17/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	58	0	0	0	280.00
17/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	3695	5	4	5	0.00
17/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	227	0	0	0	0.00
17/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	233	0	0	0	0.00
17/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	151	0	0	0	683.00
17/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	200	0	0	0	200.00
17/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	176	0	0	0	500.00
17/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	307	1	0	1	200.00
17/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	927	1	1	1	683.00
17/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	222	0	0	0	0.00
17/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	375	1	0	1	280.00
17/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	37	0	0	0	1,800.00
17/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	2776	4	3	4	0.00
17/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	5008	6	5	6	0.00
17/12/2021	R035 On 05-May-22			Bond Future	10.61	88.6096	89.6560	88.6096	8,926.00
17/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	6910	6	7	6	0.00
17/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	11772	11	12	11	0.00
17/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	3258	3	3	3	0.00
17/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	6813	6	7	6	0.00
17/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	6861	6	7	6	0.00
17/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	2895	2	3	2	1,200.00
17/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2232	3	2	3	0.00
17/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	712	1	1	1	0.00
17/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	720	1	1	1	0.00
17/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	1973	2	2	2	1,200.00
17/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	209	0	0	0	1,200.00
17/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	703	1	1	1	0.00
17/12/2021	R035 On 04-August-22			Bond Future	10.82	89.6410	90.7003	89.6410	0.00
17/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	4209	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
17/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	8687	8	9	8	0.00
17/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	2265	2	2	2	400.00
17/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2885	2	3	2	0.00
17/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2823	2	3	2	0.00
17/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2854	2	3	2	0.00
17/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	815	1	1	1	100.00
17/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2580	2	3	2	0.00
17/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	486	0	0	0	400.00
17/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	8918	10	9	10	0.00
17/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	3672	4	4	4	100.00
17/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	7113	8	7	8	0.00
17/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	4048	5	4	5	0.00
17/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	3386	4	3	4	0.00
17/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	3417	4	3	4	0.00
17/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2315	3	2	3	100.00
17/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3356	4	3	4	0.00
17/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	865	1	1	1	400.00
17/12/2021	R035 On 03-November-22			Bond Future	11.02	86.3312	87.4033	86.3312	0.00
17/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	4015	3	4	3	0.00
17/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	3983	3	4	3	0.00
17/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	4048	3	4	3	0.00
17/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3270	4	3	4	0.00
17/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3323	4	3	4	0.00
17/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3296	4	3	4	0.00
17/12/2021	R186 On 03-February-22			Bond Future	7.76	111.6271	112.3392	111.6271	69,931.00
17/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	230	0	0	0	0.00
17/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	238	0	0	0	0.00
17/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	247	0	0	0	0.00
17/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2212	3	2	3	0.00
17/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2247	3	2	3	0.00
17/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	2283	3	2	3	0.00
17/12/2021	R186 On 05-May-22			Bond Future	7.96	112.9481	113.6682	112.9481	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
17/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	3314	3	3	3	0.00
17/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	4258	4	4	4	0.00
17/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	2389	2	2	2	0.00
17/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	2494	2	2	2	454.00
17/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1400	1	1	1	435.00
17/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	2363	2	2	2	0.00
17/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	168	0	0	0	3,600.00
17/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	5057	4	5	4	0.00
17/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	2415	2	2	2	0.00
17/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1968	2	2	2	454.00
17/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	725	1	1	1	3,600.00
17/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	484	0	0	0	435.00
17/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3271	4	3	4	0.00
17/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	2685	3	3	3	0.00
17/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1251	2	1	2	0.00
17/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	982	1	1	1	0.00
17/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	283	0	0	0	454.00
17/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	5270	6	5	6	0.00
17/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1010	1	1	1	0.00
17/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	1728	2	2	2	0.00
17/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	942	1	1	1	0.00
17/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	996	1	1	1	0.00
17/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	403	1	0	1	454.00
17/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	623	1	1	1	4,035.00
17/12/2021	R186 On 04-August-22			Bond Future	8.18	108.9954	109.7249	108.9954	0.00
17/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1855	2	2	2	0.00
17/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1835	2	2	2	0.00
17/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	333	0	0	0	3,600.00
17/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1875	2	2	2	0.00
17/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	6273	6	6	6	0.00
17/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1507	1	2	1	3,600.00
17/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	412	1	0	1	3,600.00
17/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2002	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
17/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5109	6	5	6	0.00
17/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2360	3	2	3	0.00
17/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2038	2	2	2	0.00
17/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2020	2	2	2	0.00
17/12/2021	R186 On 03-November-22			Bond Future	8.41	110.4028	111.1404	110.4028	0.00
17/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2554	2	3	2	0.00
17/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2513	2	3	2	0.00
17/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2534	2	3	2	0.00
17/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2076	2	2	2	0.00
17/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2091	2	2	2	0.00
17/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2061	2	2	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
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	71.9412	71.0673	20,306.00
17/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	3874	3	4	3	0.00
17/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3783	3	4	3	0.00
17/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	3829	3	4	3	0.00
17/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	279	0	0	0	0.00
17/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	286	0	0	0	0.00
17/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	272	0	0	0	0.00
17/12/2021	R209 On 05-May-22			Bond Future	10.56	68.7673	69.6513	68.7673	5,396.00
17/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	5417	5	5	5	0.00
17/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	7750	7	8	7	0.00
17/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	5376	5	5	5	0.00
17/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	483	0	0	0	8,525.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2776	2	3	2	0.00
17/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	5335	5	5	5	0.00
17/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	709	1	1	1	0.00
17/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	1709	2	2	2	12,050.00
17/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	5172	6	5	6	0.00
17/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	700	1	1	1	0.00
17/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	343	0	0	0	12,050.00
17/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	691	1	1	1	0.00
17/12/2021	R209 On 04-August-22			Bond Future	10.73	69.5679	70.4627	69.5679	0.00
17/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	2308	2	2	2	0.00
17/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	2359	2	2	2	0.00
17/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	2333	2	2	2	0.00
17/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3172	4	3	4	0.00
17/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3202	4	3	4	0.00
17/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3143	4	3	4	0.00
17/12/2021	R209 On 03-November-22			Bond Future	10.91	67.3336	68.2393	67.3336	0.00
17/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3465	3	3	3	0.00
17/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3493	3	3	3	0.00
17/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3522	3	4	3	0.00
17/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	2890	3	3	3	0.00
17/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	2914	3	3	3	0.00
17/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	2938	3	3	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	87.2791	86.4017	22,660.00
17/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	288	0	0	0	220.00
17/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	3373	3	3	3	0.00
17/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4934	4	5	4	0.00
17/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2955	2	3	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
17/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	3037	2	3	2	0.00
17/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	2214	2	2	2	0.00
17/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	2251	2	2	2	0.00
17/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	368	0	0	0	430.00
17/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	1042	1	1	1	0.00
17/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1540	1	2	1	0.00
17/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	28	0	0	0	200.00
17/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	64	0	0	0	102.00
17/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	5256	4	5	4	0.00
17/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	2362	2	2	2	0.00
17/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	2288	2	2	2	0.00
17/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	615	1	1	1	0.00
17/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	2762	3	3	3	0.00
17/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	1478	2	1	2	200.00
17/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	586	1	1	1	430.00
17/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	104	0	0	0	220.00
17/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	4814	6	5	6	0.00
17/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	126	0	0	0	430.00
17/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	5756	7	6	7	0.00
17/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1019	1	1	1	102.00
17/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	631	1	1	1	0.00
17/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	646	1	1	1	0.00
17/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	387	1	0	1	220.00
17/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	407	1	0	1	200.00
17/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	316	1	0	1	102.00
17/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	3068	4	3	4	0.00
17/12/2021	R213 On 05-May-22			Bond Future	9.85	83.8924	84.7798	83.8924	0.00
17/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	4740	4	5	4	0.00
17/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	4702	4	5	4	0.00
17/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	4663	4	5	4	0.00
17/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	760	1	1	1	0.00
17/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	770	1	1	1	0.00
17/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	780	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
17/12/2021	R213 On 04-August-22			Bond Future	10.06	84.8721	85.7705	84.8721	0.00
17/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	2186	2	2	2	0.00
17/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	2138	2	2	2	0.00
17/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	2162	2	2	2	0.00
17/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	2982	3	3	3	0.00
17/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3036	4	3	4	0.00
17/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3009	4	3	4	0.00
17/12/2021	R213 On 03-November-22			Bond Future	10.26	82.4429	83.3520	82.4429	0.00
17/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	3348	3	3	3	0.00
17/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	3295	3	3	3	0.00
17/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	3321	3	3	3	0.00
17/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	2717	3	3	3	0.00
17/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	2739	3	3	3	0.00
17/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	2696	3	3	3	0.00
17/12/2021	R214 On 03-February-22			Bond Future	10.76	67.8703	68.6467	67.8703	17,604.00
17/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3822	3	4	3	0.00
17/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3868	3	4	3	0.00
17/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3913	3	4	3	0.00
17/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	325	0	0	0	0.00
17/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	318	0	0	0	0.00
17/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	310	0	0	0	0.00
17/12/2021	R214 On 05-May-22			Bond Future	10.93	65.3940	66.1793	65.3940	441.00
17/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	5148	5	5	5	0.00
17/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	5188	5	5	5	0.00
17/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	5229	5	5	5	0.00
17/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	840	1	1	1	0.00
17/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	830	1	1	1	0.00
17/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	820	1	1	1	0.00
17/12/2021	R214 On 04-August-22			Bond Future	11.10	66.1542	66.9491	66.1542	0.00
17/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2462	2	2	2	0.00
17/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2489	2	2	2	0.00
17/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2516	2	3	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
17/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3183	4	3	4	0.00
17/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3153	4	3	4	0.00
17/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3212	4	3	4	0.00
17/12/2021	R214 On 03-November-22			Bond Future	11.28	63.7376	64.5422	63.7376	0.00
17/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3490	3	3	3	0.00
17/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3519	3	4	3	0.00
17/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3461	3	3	3	0.00
17/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3071	3	3	3	0.00
17/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3096	3	3	3	0.00
17/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3121	4	3	4	0.00
17/12/2021	R248 On 03-February-22			Bond Future	10.76	85.4527	86.3981	85.4527	192,244.00
17/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	298	0	0	0	900.00
17/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	5385	5	5	5	0.00
17/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1461	1	1	1	0.00
17/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	438	0	0	0	1,300.00
17/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2715	2	3	2	1,400.00
17/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	5268	4	5	4	0.00
17/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	5326	5	5	5	0.00
17/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	625	0	1	0	100.00
17/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	858	1	1	1	0.00
17/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	42	0	0	0	0.00
17/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	123	0	0	0	0.00
17/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	2256	2	2	2	900.00
17/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1255	2	1	2	0.00
17/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	6090	7	6	7	0.00
17/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	7697	9	8	9	0.00
17/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	2833	4	3	4	0.00
17/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	317	0	0	0	0.00
17/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	4629	5	5	5	0.00
17/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	998	1	1	1	0.00
17/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	3971	5	4	5	0.00
17/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	3372	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	1925	3	2	3	0.00
17/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	333	1	0	1	0.00
17/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	325	0	0	0	0.00
17/12/2021	R248 On 05-May-22			Bond Future	10.93	82.0492	83.0055	82.0492	2,035.00
17/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6861	6	7	6	0.00
17/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	6758	6	7	6	0.00
17/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	6809	6	7	6	0.00
17/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	967	1	1	1	0.00
17/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	945	1	1	1	0.00
17/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	956	1	1	1	0.00
17/12/2021	R248 On 04-August-22			Bond Future	11.10	83.0031	83.9709	83.0031	0.00
17/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	3162	3	3	3	0.00
17/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	3093	3	3	3	0.00
17/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	3128	3	3	3	0.00
17/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	3913	4	4	4	0.00
17/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	3949	4	4	4	0.00
17/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	3876	4	4	4	0.00
17/12/2021	R248 On 03-November-22			Bond Future	11.27	79.6709	80.6507	79.6709	0.00
17/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	4156	4	4	4	0.00
17/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	4192	4	4	4	0.00
17/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	4228	4	4	4	0.00
17/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	3976	4	4	4	0.00
17/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	3944	4	4	4	0.00
17/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	3912	4	4	4	0.00