



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/03/2022 TO: 15/03/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	2025 On 05-May-22			Bond Future	159.89	159.8759	159.8919	159.8759	5,520.00
15/03/2022	2025 On 04-August-22			Bond Future	160.49	160.4723	160.4931	160.4723	1,130.00
15/03/2022	2025 On 03-November-22			Bond Future	162.91	162.8282	162.9134	162.8282	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
15/03/2022	2025 On 02-February-23			Bond Future	164.03	163.7556	164.0261	163.7556	0.00
15/03/2022	2029 On 05-May-22			Bond Future	117.92	117.7889	117.9188	117.7889	2,745.00
15/03/2022	2029 On 04-August-22			Bond Future	119.56	119.4225	119.5575	119.4225	1,844.00
15/03/2022	2029 On 03-November-22			Bond Future	120.13	119.9433	120.1278	119.9433	0.00
15/03/2022	2029 On 02-February-23			Bond Future	122.17	121.8515	122.1748	121.8515	0.00
15/03/2022	2030 On 05-May-22			Bond Future	9.90	91.7814	92.0730	91.7814	71,166.00
15/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
15/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	5498	5	5	5	0.00
15/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2026	2	2	2	0.00
15/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2060	2	2	2	0.00
15/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	247	0	0	0	0.00
15/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	618	1	1	1	0.00
15/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	32	0	0	0	200.00
15/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	45	0	0	0	1,800.00
15/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	535	0	1	0	0.00
15/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	1	0	0	0	1,800.00
15/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	6	0	0	0	1,073.00
15/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	2095	2	2	2	0.00
15/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1284	1	1	1	0.00
15/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	124	0	0	0	7,500.00
15/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	3944	4	4	4	0.00
15/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1866	2	2	2	5,000.00
15/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	5654	6	6	6	0.00
15/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	5239	6	5	6	0.00
15/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	568	1	1	1	0.00
15/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	9305	10	9	10	0.00
15/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	2036	2	2	2	5,000.00
15/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	3028	3	3	3	1,073.00
15/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	582	1	1	1	200.00
15/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	596	1	1	1	0.00
15/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	53	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	1032	1	1	1	1,073.00
15/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	11645	12	12	12	0.00
15/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	7475	8	7	8	0.00
15/03/2022	2030 On 04-August-22			Bond Future	10.11	89.0257	89.3238	89.0257	25,170.00
15/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	319	0	0	0	800.00
15/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	774	1	1	1	0.00
15/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	59	0	0	0	800.00
15/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	789	1	1	1	0.00
15/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	804	1	1	1	0.00
15/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	4534	4	5	4	0.00
15/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	627	1	1	1	800.00
15/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	3495	4	3	4	0.00
15/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	3530	4	4	4	0.00
15/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	9303	10	9	10	0.00
15/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	3565	4	4	4	0.00
15/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	5594	6	6	6	0.00
15/03/2022	2030 On 03-November-22			Bond Future	10.29	90.3142	90.6530	90.3142	0.00
15/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	1935	2	2	2	0.00
15/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	1914	2	2	2	0.00
15/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	1957	2	2	2	0.00
15/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2861	3	3	3	0.00
15/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2912	3	3	3	0.00
15/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2886	3	3	3	0.00
15/03/2022	2030 On 02-February-23			Bond Future	10.46	87.7275	88.1751	87.7275	0.00
15/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	1788	2	2	2	0.00
15/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	1669	2	2	2	0.00
15/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	436	0	0	0	102.00
15/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	1753	2	2	2	0.00
15/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	1770	2	2	2	0.00
15/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	729	1	1	1	0.00
15/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1249	1	1	1	0.00
15/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1448	1	1	1	0.00
15/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	8255	9	8	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
15/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4935	5	5	5	102.00
15/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	6623	7	7	7	0.00
15/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3839	4	4	4	0.00
15/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	4043	4	4	4	102.00
15/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3895	4	4	4	0.00
15/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3866	4	4	4	0.00
15/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	4476	5	4	5	0.00
15/03/2022	2032 On 05-May-22			Bond Future	10.28	88.1774	88.4473	88.1774	141,021.00
15/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	122	0	0	0	780.00
15/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	969	1	1	1	780.00
15/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	1274	1	1	1	993.00
15/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	4291	4	4	4	0.00
15/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	4197	4	4	4	0.00
15/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	4962	5	5	5	0.00
15/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	4009	4	4	4	0.00
15/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	4244	4	4	4	0.00
15/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	191	0	0	0	0.00
15/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	219	0	0	0	993.00
15/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	196	0	0	0	0.00
15/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	126	0	0	0	780.00
15/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	1234	1	1	1	0.00
15/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	186	0	0	0	0.00
15/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1548	2	2	2	0.00
15/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	4179	4	4	4	0.00
15/03/2022	2032 On 04-August-22			Bond Future	10.47	89.3788	89.6549	89.3788	2,140.00
15/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	6271	6	6	6	0.00
15/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	7552	7	8	7	0.00
15/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1296	1	1	1	0.00
15/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1319	1	1	1	0.00
15/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	1343	1	1	1	0.00
15/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	516	0	1	0	800.00
15/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	89	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	8810	9	9	9	0.00
15/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	4751	5	5	5	0.00
15/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2806	3	3	3	0.00
15/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2774	3	3	3	0.00
15/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	290	0	0	0	0.00
15/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	429	0	0	0	800.00
15/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2742	3	3	3	0.00
15/03/2022	2032 On 03-November-22			Bond Future	10.65	86.5202	86.8357	86.5202	0.00
15/03/2022	2032 On 03-November-22	12.30	Call	Bond Future	8649	8	9	8	0.00
15/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	2607	2	3	2	0.00
15/03/2022	2032 On 03-November-22	10.67	Call	Bond Future	2636	2	3	2	750.00
15/03/2022	2032 On 03-November-22	11.55	Call	Bond Future	5607	5	6	5	0.00
15/03/2022	2032 On 03-November-22	10.21	Call	Bond Future	1486	1	1	1	500.00
15/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	2327	2	2	2	0.00
15/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1306	1	1	1	0.00
15/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	380	0	0	0	180.00
15/03/2022	2032 On 03-November-22	9.46	Call	Bond Future	494	0	0	0	500.00
15/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2140	2	2	2	0.00
15/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	416	0	0	0	454.00
15/03/2022	2032 On 03-November-22	9.92	Call	Bond Future	1008	1	1	1	750.00
15/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1394	1	1	1	0.00
15/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	4037	4	4	4	180.00
15/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	7871	8	8	8	0.00
15/03/2022	2032 On 03-November-22	9.92	Put	Bond Future	4985	5	5	5	0.00
15/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	4225	4	4	4	454.00
15/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	7611	8	8	8	0.00
15/03/2022	2032 On 03-November-22	9.46	Put	Bond Future	7104	7	7	7	0.00
15/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2803	3	3	3	180.00
15/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2990	3	3	3	454.00
15/03/2022	2032 On 03-November-22	10.21	Put	Bond Future	3854	4	4	4	0.00
15/03/2022	2032 On 03-November-22	11.55	Put	Bond Future	1016	1	1	1	500.00
15/03/2022	2032 On 03-November-22	10.67	Put	Bond Future	2528	3	3	3	0.00
15/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2552	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	2032 On 03-November-22	12.30	Put	Bond Future	480	1	0	1	750.00
15/03/2022	2032 On 02-February-23			Bond Future	10.81	87.8802	88.3008	87.8802	0.00
15/03/2022	2032 On 02-February-23	11.84	Call	Bond Future	6318	6	6	6	0.00
15/03/2022	2032 On 02-February-23	12.75	Call	Bond Future	9853	9	10	9	0.00
15/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	1932	2	2	2	0.00
15/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	1952	2	2	2	0.00
15/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	1524	1	2	1	0.00
15/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	502	0	1	0	454.00
15/03/2022	2032 On 02-February-23	10.22	Call	Bond Future	1629	1	2	1	500.00
15/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2181	2	2	2	0.00
15/03/2022	2032 On 02-February-23	10.67	Call	Bond Future	2603	2	3	2	750.00
15/03/2022	2032 On 02-February-23	11.69	Call	Bond Future	5774	5	6	5	0.00
15/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	1972	2	2	2	0.00
15/03/2022	2032 On 02-February-23	9.92	Call	Bond Future	1149	1	1	1	750.00
15/03/2022	2032 On 02-February-23	9.47	Call	Bond Future	631	1	1	1	500.00
15/03/2022	2032 On 02-February-23	9.47	Put	Bond Future	7903	8	8	8	0.00
15/03/2022	2032 On 02-February-23	9.92	Put	Bond Future	5886	6	6	6	0.00
15/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	4105	4	4	4	0.00
15/03/2022	2032 On 02-February-23	11.69	Put	Bond Future	1383	2	1	2	0.00
15/03/2022	2032 On 02-February-23	10.67	Put	Bond Future	3314	4	3	4	0.00
15/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3784	4	4	4	454.00
15/03/2022	2032 On 02-February-23	10.22	Put	Bond Future	4727	5	5	5	0.00
15/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	8698	9	9	9	0.00
15/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4946	5	5	5	454.00
15/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	4138	4	4	4	0.00
15/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	4171	4	4	4	0.00
15/03/2022	2032 On 02-February-23	12.75	Put	Bond Future	579	1	1	1	750.00
15/03/2022	2032 On 02-February-23	11.84	Put	Bond Future	1211	1	1	1	500.00
15/03/2022	2033 On 05-May-22			Bond Future	112.83	112.8114	112.8275	112.8114	2,719.00
15/03/2022	2033 On 04-August-22			Bond Future	114.40	114.3757	114.3954	114.3757	4,967.00
15/03/2022	2033 On 03-November-22			Bond Future	114.81	114.7409	114.8062	114.7409	0.00
15/03/2022	2033 On 02-February-23			Bond Future	116.76	116.5662	116.7623	116.5662	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
15/03/2022	2037 On 05-May-22			Bond Future	10.86	85.1520	85.1645	85.1520	85,070.00
15/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	6020	6	6	6	0.00
15/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	5914	6	6	6	0.00
15/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	5967	6	6	6	0.00
15/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	125	0	0	0	0.00
15/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	132	0	0	0	0.00
15/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	129	0	0	0	0.00
15/03/2022	2037 On 04-August-22			Bond Future	11.04	82.0556	82.0708	82.0556	52,420.00
15/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	1902	2	2	2	0.00
15/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	2914	3	3	3	1,050.00
15/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	3714	4	4	4	0.00
15/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	386	0	0	0	50.00
15/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	6019	6	6	6	0.00
15/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	1872	2	2	2	0.00
15/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	1842	2	2	2	0.00
15/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2779	3	3	3	0.00
15/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	684	1	1	1	1,050.00
15/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2715	3	3	3	0.00
15/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	6505	7	7	7	0.00
15/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2747	3	3	3	50.00
15/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1423	1	1	1	50.00
15/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1880	2	2	2	0.00
15/03/2022	2037 On 03-November-22			Bond Future	11.20	83.2437	83.2926	83.2437	0.00
15/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	3284	3	3	3	0.00
15/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	3318	3	3	3	0.00
15/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	3352	3	3	3	0.00
15/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2680	3	3	3	0.00
15/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2654	3	3	3	0.00
15/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2628	3	3	3	0.00
15/03/2022	2037 On 02-February-23			Bond Future	11.35	80.2961	80.4411	80.2961	0.00
15/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	2529	2	3	2	0.00
15/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	2474	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
15/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	2501	2	3	2	0.00
15/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	4335	4	4	4	0.00
15/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	4369	4	4	4	0.00
15/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	4301	4	4	4	0.00
15/03/2022	2038 On 05-May-22			Bond Future	129.19	129.1722	129.1910	129.1722	4,184.00
15/03/2022	2038 On 04-August-22			Bond Future	129.16	129.1402	129.1631	129.1402	2,669.00
15/03/2022	2038 On 03-November-22			Bond Future	131.11	131.0365	131.1114	131.0365	0.00
15/03/2022	2038 On 02-February-23			Bond Future	131.48	131.2508	131.4752	131.2508	0.00
15/03/2022	2040 On 05-May-22			Bond Future	10.94	87.3154	87.3634	87.3154	62,025.00
15/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	21	0	0	0	1,200.00
15/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	6350	6	6	6	0.00
15/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	6293	6	6	6	0.00
15/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	6407	6	6	6	0.00
15/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	506	1	1	1	1,200.00
15/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	12623	13	13	13	0.00
15/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	4	0	0	0	1,200.00
15/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	3114	3	3	3	0.00
15/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	126	0	0	0	0.00
15/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	122	0	0	0	0.00
15/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	129	0	0	0	0.00
15/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	8269	8	8	8	0.00
15/03/2022	2040 On 04-August-22			Bond Future	11.12	83.9981	84.0493	83.9981	42,392.00
15/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	2144	2	2	2	0.00
15/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	7478	7	7	7	0.00
15/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	125	0	0	0	460.00
15/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	1162	1	1	1	460.00
15/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	2110	2	2	2	0.00
15/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	2179	2	2	2	0.00
15/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2649	3	3	3	0.00
15/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	516	1	1	1	460.00
15/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	10477	11	10	11	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
15/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2715	3	3	3	0.00
15/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	4035	4	4	4	0.00
15/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2681	3	3	3	0.00
15/03/2022	2040 On 03-November-22			Bond Future	11.27	85.2144	85.3007	85.2144	0.00
15/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	3685	4	4	4	0.00
15/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	3612	4	4	4	0.00
15/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	3649	4	4	4	0.00
15/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2800	3	3	3	0.00
15/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2855	3	3	3	0.00
15/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2827	3	3	3	0.00
15/03/2022	2040 On 02-February-23			Bond Future	11.41	82.0476	82.2329	82.0476	0.00
15/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	2681	3	3	3	0.00
15/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	2711	3	3	3	0.00
15/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	2740	3	3	3	0.00
15/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	4647	5	5	5	0.00
15/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	4684	5	5	5	0.00
15/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4721	5	5	5	0.00
15/03/2022	2044 On 05-May-22			Bond Future	10.96	84.1575	84.1702	84.1575	70,425.00
15/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	6441	6	6	6	0.00
15/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	6326	6	6	6	0.00
15/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	6384	6	6	6	0.00
15/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	130	0	0	0	0.00
15/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	134	0	0	0	0.00
15/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	127	0	0	0	0.00
15/03/2022	2044 On 04-August-22			Bond Future	11.13	80.9224	80.9377	80.9224	22,586.00
15/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	2350	2	2	2	0.00
15/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	2278	2	2	2	0.00
15/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	2314	2	2	2	0.00
15/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2587	3	3	3	0.00
15/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2619	3	3	3	0.00
15/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2555	3	3	3	0.00
15/03/2022	2044 On 03-November-22			Bond Future	11.27	82.0942	82.1427	82.0942	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
15/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	3655	4	4	4	0.00
15/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	3692	4	4	4	0.00
15/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	3729	4	4	4	0.00
15/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2832	3	3	3	0.00
15/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2860	3	3	3	0.00
15/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2888	3	3	3	0.00
15/03/2022	2044 On 02-February-23			Bond Future	11.41	79.0036	79.1469	79.0036	0.00
15/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	2908	3	3	3	0.00
15/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	2846	3	3	3	0.00
15/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	2877	3	3	3	0.00
15/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	4579	5	5	5	0.00
15/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	4616	5	5	5	0.00
15/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	4543	5	5	5	0.00
15/03/2022	2046 On 05-May-22			Bond Future	116.87	117.0469	116.8663	117.0469	14,004.00
15/03/2022	2046 On 04-August-22			Bond Future	118.49	118.6703	118.4904	118.6703	2,969.00
15/03/2022	2046 On 03-November-22			Bond Future	118.34	118.4766	118.3409	118.4766	0.00
15/03/2022	2046 On 02-February-23			Bond Future	120.36	120.3620	120.3586	120.3620	0.00
15/03/2022	2050 On 05-May-22			Bond Future	120.69	121.1291	120.6946	121.1291	8,672.00
15/03/2022	2050 On 04-August-22			Bond Future	120.35	120.7836	120.3464	120.7836	1,410.00
15/03/2022	2050 On 03-November-22			Bond Future	122.16	122.5571	122.1616	122.5571	0.00
15/03/2022	2050 On 02-February-23			Bond Future	122.16	122.4287	122.1646	122.4287	0.00
15/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	AL37 On 05-May-22			Index Future	810.55	808.2660	810.5510	808.2660	0.00
15/03/2022	AL37 On 04-August-22			Index Future	821.48	819.1460	821.4840	819.1460	0.00
15/03/2022	AL37 On 03-November-22			Index Future	833.78	831.0790	833.7750	831.0790	0.00
15/03/2022	AL37 On 02-February-23			Index Future	847.76	844.0910	847.7630	844.0910	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
15/03/2022	AL7T On 05-May-22			Index Future	929.27	926.5270	929.2680	926.5270	0.00
15/03/2022	AL7T On 04-August-22			Index Future	941.80	938.9980	941.8020	938.9980	0.00
15/03/2022	AL7T On 03-November-22			Index Future	955.89	952.6770	955.8930	952.6770	0.00
15/03/2022	AL7T On 02-February-23			Index Future	971.93	967.5930	971.9300	967.5930	0.00
15/03/2022	ALBI On 05-May-22			Index Future	827.07	825.7460	827.0690	825.7460	129.00
15/03/2022	ALBI On 04-August-22			Index Future	838.22	836.8610	838.2240	836.8610	90.00
15/03/2022	ALBI On 03-November-22			Index Future	850.77	849.0520	850.7670	849.0520	0.00
15/03/2022	ALBI On 02-February-23			Index Future	865.04	862.3450	865.0400	862.3450	0.00
15/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C197 On 07-December-23			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
15/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2022	ES33 On 05-May-22			Bond Future	11.61	75.4763	75.5403	75.4763	87.00
15/03/2022	ES33 On 04-August-22			Bond Future	11.84	76.5230	76.5900	76.5230	263.00
15/03/2022	ES33 On 03-November-22			Bond Future	12.05	73.8647	73.9627	73.8647	0.00
15/03/2022	ES33 On 02-February-23			Bond Future	12.25	75.0425	75.2273	75.0425	0.00
15/03/2022	ES42 On 05-May-22			Bond Future	12.01	73.8811	73.9546	73.8811	1,190.00
15/03/2022	ES42 On 04-August-22			Bond Future	12.21	74.9071	74.9837	74.9071	3,579.00
15/03/2022	ES42 On 03-November-22			Bond Future	12.41	71.7480	71.8557	71.7480	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
15/03/2022	ES42 On 02-February-23			Bond Future	12.58	72.8944	73.0878	72.8944	0.00
15/03/2022	GOVI On 05-May-22			GOVI	815.68	814.3720	815.6830	814.3720	988.00
15/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	274530	26	27	26	0.00
15/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	274430	26	27	26	0.00
15/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	274330	26	27	26	0.00
15/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 04-August-22			GOVI	826.69	825.3340	826.6850	825.3340	0.00
15/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	74250	6	7	6	0.00
15/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	74150	6	7	6	0.00
15/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	74050	6	7	6	0.00
15/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 03-November-22			GOVI	839.05	837.3570	839.0540	837.3570	0.00
15/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	186240	17	19	17	0.00
15/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	186440	17	19	17	0.00
15/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	186340	17	19	17	0.00
15/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 02-February-23			GOVI	853.13	850.4670	853.1300	850.4670	0.00
15/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	22900	0	2	0	0.00
15/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	23100	0	2	0	0.00
15/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	23000	0	2	0	0.00
15/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
15/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
15/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2022	IGOV On 05-May-22			Index Future	314.98	315.1560	314.9800	315.1560	499.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	IGOV On 04-August-22			Index Future	319.31	319.4750	319.3050	319.4750	0.00
15/03/2022	IGOV On 03-November-22			Index Future	324.16	324.2060	324.1590	324.2060	0.00
15/03/2022	IGOV On 02-February-23			Index Future	329.67	329.3560	329.6720	329.3560	0.00
15/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7250	95.7250	95.7250	0.00
15/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.61	95.3550	95.3950	95.3550	0.00
15/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.68	95.2900	95.3200	95.2900	0.00
15/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.12	94.8250	94.8850	94.8250	73.00
15/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.19	94.7400	94.8100	94.7400	0.00
15/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.58	94.3400	94.4200	94.3400	0.00
15/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.65	94.2600	94.3500	94.2600	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
15/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.33	93.5950	93.6750	93.5950	68.00
15/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.58	93.3300	93.4200	93.3300	0.00
15/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.80	93.1100	93.2000	93.1100	0.00
15/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.91	92.9950	93.0950	92.9950	75.00
15/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.03	92.8950	92.9750	92.8950	1.00
15/03/2022	R023 On 05-May-22			Bond Future	5.59	103.1364	103.1607	103.1364	14,778.00
15/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	562	1	1	1	0.00
15/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	569	1	1	1	0.00
15/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	577	1	1	1	0.00
15/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	13	0	0	0	0.00
15/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	13	0	0	0	0.00
15/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	14	0	0	0	0.00
15/03/2022	R023 On 04-August-22			Bond Future	5.68	104.5162	104.5441	104.5162	2,384.00
15/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	288	0	0	0	0.00
15/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	292	0	0	0	0.00
15/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	296	0	0	0	0.00
15/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	96	0	0	0	0.00
15/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	98	0	0	0	0.00
15/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	99	0	0	0	0.00
15/03/2022	R023 On 03-November-22			Bond Future	5.27	102.1520	102.2210	102.1520	0.00
15/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	339	0	0	0	0.00
15/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	334	0	0	0	0.00
15/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	337	0	0	0	0.00
15/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	33	0	0	0	0.00
15/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	34	0	0	0	0.00
15/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	33	0	0	0	0.00
15/03/2022	R035 On 05-May-22			Bond Future	10.67	89.2316	89.3085	89.2316	73,526.00
15/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	1932	2	2	2	0.00
15/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	5967	6	6	6	0.00
15/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	11222	11	11	11	0.00
15/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	5860	6	6	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
15/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	5914	6	6	6	0.00
15/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	1559	2	2	2	0.00
15/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	1243	1	1	1	0.00
15/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	111	0	0	0	0.00
15/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	114	0	0	0	0.00
15/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	5	0	0	0	0.00
15/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	108	0	0	0	0.00
15/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	994	1	1	1	0.00
15/03/2022	R035 On 04-August-22			Bond Future	10.86	90.4066	90.4872	90.4066	49,855.00
15/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	1935	2	2	2	0.00
15/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	1348	1	1	1	400.00
15/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	3270	3	3	3	0.00
15/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	7961	8	8	8	0.00
15/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	1641	2	2	2	0.00
15/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	1874	2	2	2	0.00
15/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	1904	2	2	2	0.00
15/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	147	0	0	0	400.00
15/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	314	0	0	0	100.00
15/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	6876	7	7	7	0.00
15/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	3396	3	3	3	0.00
15/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	8843	9	9	9	0.00
15/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2702	3	3	3	0.00
15/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2733	3	3	3	0.00
15/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2998	3	3	3	100.00
15/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1641	2	2	2	100.00
15/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	405	0	0	0	400.00
15/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2670	3	3	3	0.00
15/03/2022	R035 On 03-November-22			Bond Future	11.02	87.2501	87.3673	87.2501	0.00
15/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	3316	3	3	3	0.00
15/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	3282	3	3	3	0.00
15/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	521	1	1	1	582.00
15/03/2022	R035 On 03-November-22	10.30	Call	Bond Future	1125	1	1	1	1,000.00
15/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	3349	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	R035 On 03-November-22	12.68	Call	Bond Future	9685	10	10	10	0.00
15/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	2829	3	3	3	0.00
15/03/2022	R035 On 03-November-22	11.05	Call	Bond Future	3019	3	3	3	1,000.00
15/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	1649	2	2	2	0.00
15/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	4424	5	4	5	582.00
15/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	3037	3	3	3	582.00
15/03/2022	R035 On 03-November-22	12.68	Put	Bond Future	577	1	1	1	1,000.00
15/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2608	3	3	3	0.00
15/03/2022	R035 On 03-November-22	10.30	Put	Bond Future	5607	6	6	6	0.00
15/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	8154	8	8	8	0.00
15/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2659	3	3	3	0.00
15/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2633	3	3	3	0.00
15/03/2022	R035 On 03-November-22	11.05	Put	Bond Future	2870	3	3	3	0.00
15/03/2022	R035 On 02-February-23			Bond Future	11.17	88.6598	88.8792	88.6598	0.00
15/03/2022	R035 On 02-February-23	11.05	Call	Bond Future	2993	3	3	3	1,000.00
15/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	3023	3	3	3	0.00
15/03/2022	R035 On 02-February-23	13.22	Call	Bond Future	11447	11	11	11	0.00
15/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	2460	2	2	2	0.00
15/03/2022	R035 On 02-February-23	10.30	Call	Bond Future	1298	1	1	1	1,000.00
15/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	2487	2	2	2	0.00
15/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	2514	2	3	2	0.00
15/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	659	1	1	1	582.00
15/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	1977	2	2	2	0.00
15/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	5050	5	5	5	582.00
15/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	9164	9	9	9	0.00
15/03/2022	R035 On 02-February-23	10.30	Put	Bond Future	6616	7	7	7	0.00
15/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	4254	4	4	4	0.00
15/03/2022	R035 On 02-February-23	13.22	Put	Bond Future	629	1	1	1	1,000.00
15/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	4287	4	4	4	0.00
15/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	4320	4	4	4	0.00
15/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3693	4	4	4	582.00
15/03/2022	R035 On 02-February-23	11.05	Put	Bond Future	3722	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
15/03/2022	R186 On 05-May-22			Bond Future	8.48	111.2711	111.5870	111.2711	71,086.00
15/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	1	0	0	0	3,600.00
15/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1225	1	1	1	0.00
15/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2054	2	2	2	0.00
15/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	568	0	1	0	0.00
15/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	631	1	1	1	454.00
15/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	146	0	0	0	435.00
15/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	553	0	1	0	0.00
15/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	14	0	0	0	435.00
15/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	33	0	0	0	3,600.00
15/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	2829	3	3	3	0.00
15/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	346	0	0	0	454.00
15/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	583	0	1	0	0.00
15/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	1232	1	1	1	0.00
15/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1710	2	2	2	0.00
15/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	136	0	0	0	454.00
15/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	4074	4	4	4	0.00
15/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4882	5	5	5	0.00
15/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	1280	1	1	1	0.00
15/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	2555	3	3	3	0.00
15/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	1161	1	1	1	0.00
15/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	1256	1	1	1	0.00
15/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	281	0	0	0	454.00
15/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	615	1	1	1	4,035.00
15/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	7183	7	7	7	0.00
15/03/2022	R186 On 04-August-22			Bond Future	8.70	107.4990	107.8224	107.4990	8.00
15/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	542	0	1	0	0.00
15/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	43	0	0	0	3,600.00
15/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	533	0	1	0	0.00
15/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	552	0	1	0	0.00
15/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4228	4	4	4	0.00
15/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	394	0	0	0	3,600.00
15/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	323	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2629	3	3	3	0.00
15/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2686	3	3	3	0.00
15/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6764	7	7	7	0.00
15/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	3196	3	3	3	0.00
15/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2657	3	3	3	0.00
15/03/2022	R186 On 03-November-22			Bond Future	8.90	109.0540	109.4256	109.0540	0.00
15/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1150	1	1	1	0.00
15/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1118	1	1	1	0.00
15/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1134	1	1	1	0.00
15/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2391	3	2	3	0.00
15/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2410	3	2	3	0.00
15/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2371	3	2	3	0.00
15/03/2022	R186 On 02-February-23			Bond Future	9.06	105.4751	105.9760	105.4751	0.00
15/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1005	1	1	1	0.00
15/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	994	1	1	1	0.00
15/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	983	1	1	1	0.00
15/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3457	4	3	4	0.00
15/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3434	4	3	4	0.00
15/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	3411	4	3	4	0.00
15/03/2022	R197 On 05-May-22			Bond Future	329.81	329.7913	329.8146	329.7913	752.00
15/03/2022	R197 On 04-August-22			Bond Future	325.98	325.9474	325.9804	325.9474	0.00
15/03/2022	R197 On 03-November-22			Bond Future	330.90	330.7340	330.8981	330.7340	0.00
15/03/2022	R197 On 02-February-23			Bond Future	327.90	327.3635	327.9018	327.3635	0.00
15/03/2022	R202 On 05-May-22			Bond Future	249.21	249.1727	249.2084	249.1727	6,375.00
15/03/2022	R202 On 04-August-22			Bond Future	248.20	248.1573	248.2006	248.1573	91.00
15/03/2022	R202 On 03-November-22			Bond Future	251.94	251.8008	251.9437	251.8008	0.00
15/03/2022	R202 On 02-February-23			Bond Future	251.65	251.2207	251.6490	251.2207	0.00
15/03/2022	R209 On 05-May-22			Bond Future	10.63	69.1734	69.2398	69.1734	20,780.00
15/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	4476	4	4	4	0.00
15/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	7031	7	7	7	0.00
15/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	16	0	0	0	2,975.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	53	0	0	0	8,525.00
15/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	416	0	0	0	0.00
15/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	1622	2	2	2	0.00
15/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	4384	4	4	4	0.00
15/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	4430	4	4	4	0.00
15/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	166	0	0	0	0.00
15/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	170	0	0	0	0.00
15/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	966	1	1	1	1,050.00
15/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	2556	3	3	3	11,000.00
15/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	5153	5	5	5	0.00
15/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	6660	7	7	7	0.00
15/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	36	0	0	0	12,050.00
15/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	161	0	0	0	0.00
15/03/2022	R209 On 04-August-22			Bond Future	10.79	70.1159	70.1851	70.1159	1,550.00
15/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	1447	1	1	1	0.00
15/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	1397	1	1	1	0.00
15/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	1422	1	1	1	0.00
15/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2579	3	3	3	0.00
15/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2609	3	3	3	0.00
15/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2548	3	3	3	0.00
15/03/2022	R209 On 03-November-22			Bond Future	10.94	67.9850	68.0830	67.9850	2,750.00
15/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	4302	4	4	4	0.00
15/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	2716	3	3	3	0.00
15/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	2745	3	3	3	0.00
15/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	2774	3	3	3	0.00
15/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	695	1	1	1	0.00
15/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	1437	1	1	1	0.00
15/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	2803	3	3	3	0.00
15/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	284	0	0	0	0.00
15/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	171	0	0	0	6,000.00
15/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	9975	10	10	10	0.00
15/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	8518	9	9	9	0.00
15/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3813	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
15/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	2328	2	2	2	0.00
15/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	5919	6	6	6	6,000.00
15/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	2351	2	2	2	0.00
15/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	2375	2	2	2	0.00
15/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	2398	2	2	2	6,000.00
15/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1434	1	1	1	0.00
15/03/2022	R209 On 02-February-23			Bond Future	11.07	69.0535	69.2315	69.0535	0.00
15/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	2287	2	2	2	0.00
15/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2263	2	2	2	0.00
15/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2240	2	2	2	0.00
15/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3715	4	4	4	0.00
15/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3774	4	4	4	0.00
15/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3744	4	4	4	0.00
15/03/2022	R210 On 05-May-22			Bond Future	219.20	219.2380	219.2021	219.2380	1,039.00
15/03/2022	R210 On 04-August-22			Bond Future	222.25	222.2786	222.2484	222.2786	266.00
15/03/2022	R210 On 03-November-22			Bond Future	222.66	222.6068	222.6643	222.6068	0.00
15/03/2022	R210 On 02-February-23			Bond Future	226.46	226.1488	226.4595	226.1488	0.00
15/03/2022	R213 On 05-May-22			Bond Future	10.15	83.0237	83.2668	83.0237	25,074.00
15/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	2799	3	3	3	0.00
15/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	2838	3	3	3	0.00
15/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	2761	3	3	3	0.00
15/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	371	0	0	0	0.00
15/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	381	0	0	0	0.00
15/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	391	0	0	0	0.00
15/03/2022	R213 On 04-August-22			Bond Future	10.35	84.1186	84.3674	84.1186	0.00
15/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	924	1	1	1	0.00
15/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	890	1	1	1	0.00
15/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	907	1	1	1	0.00
15/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	3169	3	3	3	0.00
15/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	3236	3	3	3	0.00
15/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	3203	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2022	R213 On 03-November-22			Bond Future	10.53	81.8160	82.1014	81.8160	0.00
15/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2101	2	2	2	0.00
15/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1241	1	1	1	0.00
15/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	1637	2	2	2	0.00
15/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1038	1	1	1	0.00
15/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	360	0	0	0	200.00
15/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2054	2	2	2	0.00
15/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2078	2	2	2	0.00
15/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	398	0	0	0	476.00
15/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2031	2	2	2	0.00
15/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2774	3	3	3	200.00
15/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	7077	7	7	7	0.00
15/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2724	3	3	3	0.00
15/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2749	3	3	3	0.00
15/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	7356	8	7	8	0.00
15/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	4381	5	4	5	476.00
15/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	3251	3	3	3	476.00
15/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3887	4	4	4	200.00
15/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2700	3	3	3	0.00
15/03/2022	R213 On 02-February-23			Bond Future	10.68	83.1358	83.5197	83.1358	0.00
15/03/2022	R213 On 02-February-23	10.43	Call	Bond Future	2182	2	2	2	935.00
15/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	1753	2	2	2	0.00
15/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	486	0	0	0	476.00
15/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	1736	2	2	2	0.00
15/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1408	1	1	1	0.00
15/03/2022	R213 On 02-February-23	12.20	Call	Bond Future	7447	7	7	7	0.00
15/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	1771	2	2	2	0.00
15/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2010	2	2	2	0.00
15/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3562	4	4	4	476.00
15/03/2022	R213 On 02-February-23	12.20	Put	Bond Future	801	1	1	1	935.00
15/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3924	4	4	4	0.00
15/03/2022	R213 On 02-February-23	10.43	Put	Bond Future	3355	4	3	4	0.00
15/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3954	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
15/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	7930	8	8	8	0.00
15/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	4591	5	5	5	476.00
15/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3893	4	4	4	0.00
15/03/2022	R214 On 05-May-22			Bond Future	10.91	66.2103	66.2783	66.2103	15,311.00
15/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	4559	5	5	5	0.00
15/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	4605	5	5	5	0.00
15/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	4652	5	5	5	0.00
15/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	147	0	0	0	0.00
15/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	152	0	0	0	0.00
15/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	143	0	0	0	0.00
15/03/2022	R214 On 04-August-22			Bond Future	11.07	67.0817	67.1526	67.0817	1,337.00
15/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	1771	2	2	2	0.00
15/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	1799	2	2	2	0.00
15/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	1828	2	2	2	0.00
15/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	2329	2	2	2	0.00
15/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	2301	2	2	2	0.00
15/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	2357	2	2	2	0.00
15/03/2022	R214 On 03-November-22			Bond Future	11.21	64.7831	64.8812	64.7831	0.00
15/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	3045	3	3	3	0.00
15/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	3076	3	3	3	0.00
15/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	3014	3	3	3	0.00
15/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	2289	2	2	2	0.00
15/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	2312	2	2	2	0.00
15/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	2335	2	2	2	0.00
15/03/2022	R214 On 02-February-23			Bond Future	11.34	65.8302	66.0045	65.8302	0.00
15/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	2359	2	2	2	0.00
15/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	2309	2	2	2	0.00
15/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	2334	2	2	2	0.00
15/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3754	4	4	4	0.00
15/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3784	4	4	4	0.00
15/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3724	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
15/03/2022	R248 On 05-May-22			Bond Future	10.89	83.2954	83.2708	83.2954	193,568.00
15/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	6319	6	6	6	0.00
15/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	6201	6	6	6	0.00
15/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	6260	6	6	6	0.00
15/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	145	0	0	0	0.00
15/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	137	0	0	0	0.00
15/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	141	0	0	0	0.00
15/03/2022	R248 On 04-August-22			Bond Future	11.05	84.3918	84.3693	84.3918	6,528.00
15/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	2384	2	2	2	0.00
15/03/2022	R248 On 04-August-22	10.90	Call	Bond Future	2028	2	2	2	1,700.00
15/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	738	1	1	1	0.00
15/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	131	0	0	0	0.00
15/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	2310	2	2	2	0.00
15/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	2347	2	2	2	0.00
15/03/2022	R248 On 04-August-22	10.20	Call	Bond Future	477	0	0	0	1,700.00
15/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	5557	6	6	6	0.00
15/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2783	3	3	3	0.00
15/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2817	3	3	3	0.00
15/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	10703	11	11	11	0.00
15/03/2022	R248 On 04-August-22	10.20	Put	Bond Future	6875	7	7	7	0.00
15/03/2022	R248 On 04-August-22	10.90	Put	Bond Future	3107	3	3	3	0.00
15/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2749	3	3	3	0.00
15/03/2022	R248 On 03-November-22			Bond Future	11.19	81.2106	81.2208	81.2106	0.00
15/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	3685	4	4	4	0.00
15/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	3723	4	4	4	0.00
15/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	3761	4	4	4	0.00
15/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2934	3	3	3	0.00
15/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2904	3	3	3	0.00
15/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2875	3	3	3	0.00
15/03/2022	R248 On 02-February-23			Bond Future	11.31	82.5234	82.6273	82.5234	0.00
15/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	2892	3	3	3	0.00
15/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	2924	3	3	3	0.00
15/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	2956	3	3	3	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
15/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	4565	5	5	5	0.00
15/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4603	5	5	5	0.00
15/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4641	5	5	5	0.00