



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: 04/04/2022 TO: 04/04/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	2025 On 05-May-22			Bond Future	159.70	159.7910	159.7038	159.7910	5,484.00
04/04/2022	2025 On 04-August-22			Bond Future	160.24	160.3313	160.2419	160.3313	1,130.00
04/04/2022	2025 On 03-November-22			Bond Future	162.64	162.7273	162.6354	162.7273	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
04/04/2022	2025 On 02-February-23			Bond Future	163.74	163.8298	163.7356	163.8298	0.00
04/04/2022	2029 On 05-May-22			Bond Future	116.53	116.6806	116.5331	116.6806	2,745.00
04/04/2022	2029 On 04-August-22			Bond Future	118.11	118.2600	118.1097	118.2600	1,844.00
04/04/2022	2029 On 03-November-22			Bond Future	118.64	118.7956	118.6424	118.7956	0.00
04/04/2022	2029 On 02-February-23			Bond Future	120.66	120.8155	120.6587	120.8155	0.00
04/04/2022	2030 On 05-May-22			Bond Future	9.63	93.3276	93.4422	93.3276	69,898.00
04/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
04/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	6817	7	7	7	0.00
04/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	2948	3	3	3	0.00
04/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	2991	3	3	3	0.00
04/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	360	0	0	0	0.00
04/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	974	1	1	1	0.00
04/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	20	0	0	0	200.00
04/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	34	0	0	0	1,800.00
04/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	844	1	1	1	0.00
04/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
04/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	1	0	0	0	1,073.00
04/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	3035	3	3	3	0.00
04/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	1965	2	2	2	0.00
04/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	148	0	0	0	7,500.00
04/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	2599	3	3	3	0.00
04/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	853	1	1	1	5,000.00
04/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	4273	4	4	4	0.00
04/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	3859	4	4	4	0.00
04/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	138	0	0	0	0.00
04/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	7934	8	8	8	0.00
04/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	976	1	1	1	5,000.00
04/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	1771	2	2	2	1,073.00
04/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	143	0	0	0	200.00
04/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	149	0	0	0	0.00
04/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	4	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
04/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	343	0	0	0	1,073.00
04/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	10276	10	10	10	0.00
04/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	6101	6	6	6	0.00
04/04/2022	2030 On 04-August-22			Bond Future	9.83	90.5618	90.6774	90.5618	24,874.00
04/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	410	0	0	0	800.00
04/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	1121	1	1	1	0.00
04/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	57	0	0	0	800.00
04/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	1140	1	1	1	0.00
04/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	1160	1	1	1	0.00
04/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	5623	6	6	6	0.00
04/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	363	0	0	0	800.00
04/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	2497	3	2	3	0.00
04/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	2528	3	3	3	0.00
04/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	7947	8	8	8	0.00
04/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	2558	3	3	3	0.00
04/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	4332	4	4	4	0.00
04/04/2022	2030 On 03-November-22			Bond Future	10.00	91.8967	92.0132	91.8967	0.00
04/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	2480	2	2	2	0.00
04/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	2454	2	2	2	0.00
04/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	2506	2	3	2	0.00
04/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2050	2	2	2	0.00
04/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2092	2	2	2	0.00
04/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2071	2	2	2	0.00
04/04/2022	2030 On 02-February-23			Bond Future	10.16	89.4360	89.5536	89.4360	0.00
04/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	2291	2	2	2	0.00
04/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	2137	2	2	2	0.00
04/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	516	1	1	1	102.00
04/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	2246	2	2	2	0.00
04/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	2268	2	2	2	0.00
04/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	876	1	1	1	0.00
04/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1579	2	2	2	0.00
04/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1847	2	2	2	0.00
04/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	6957	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	3887	4	4	4	102.00
04/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	5392	5	5	5	0.00
04/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	2963	3	3	3	0.00
04/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3133	3	3	3	102.00
04/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3010	3	3	3	0.00
04/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	2986	3	3	3	0.00
04/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	3496	4	3	4	0.00
04/04/2022	2032 On 05-May-22			Bond Future	10.00	89.9031	90.0605	89.9031	141,327.00
04/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	195	0	0	0	780.00
04/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	1623	2	2	2	780.00
04/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	5639	5	6	5	0.00
04/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	2065	2	2	2	993.00
04/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	5742	6	6	6	0.00
04/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	6461	6	6	6	0.00
04/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	5433	5	5	5	0.00
04/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	5690	6	6	6	0.00
04/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	24	0	0	0	0.00
04/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	30	0	0	0	993.00
04/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	25	0	0	0	0.00
04/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	12	0	0	0	780.00
04/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	413	0	0	0	0.00
04/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	23	0	0	0	0.00
04/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	589	1	1	1	0.00
04/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	2639	3	3	3	0.00
04/04/2022	2032 On 04-August-22			Bond Future	10.18	91.0976	91.2564	91.0976	2,140.00
04/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	7683	8	8	8	0.00
04/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	9015	9	9	9	0.00
04/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	1706	2	2	2	1,300.00
04/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1989	2	2	2	0.00
04/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	2019	2	2	2	0.00
04/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	2049	2	2	2	0.00
04/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	368	0	0	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	832	1	1	1	800.00
04/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	106	0	0	0	800.00
04/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	7226	7	7	7	0.00
04/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	3466	4	3	4	0.00
04/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	4881	5	5	5	0.00
04/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	1897	2	2	2	0.00
04/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	1871	2	2	2	0.00
04/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	1846	2	2	2	0.00
04/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2173	2	2	2	0.00
04/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	152	0	0	0	0.00
04/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	238	0	0	0	800.00
04/04/2022	2032 On 03-November-22			Bond Future	10.35	88.2871	88.4476	88.2871	0.00
04/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	3547	3	4	3	750.00
04/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	6947	7	7	7	0.00
04/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	10125	10	10	10	0.00
04/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	2959	3	3	3	0.00
04/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	3182	3	3	3	0.00
04/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	3513	3	4	3	0.00
04/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1911	2	2	2	0.00
04/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	2163	2	2	2	500.00
04/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	679	1	1	1	500.00
04/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	498	0	0	0	180.00
04/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	2035	2	2	2	0.00
04/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	554	1	1	1	454.00
04/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	1479	1	1	1	750.00
04/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	3844	4	4	4	0.00
04/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	6377	7	6	7	0.00
04/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	6138	6	6	6	0.00
04/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	5677	6	6	6	0.00
04/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3066	3	3	3	180.00
04/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2046	2	2	2	180.00
04/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3218	3	3	3	454.00
04/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	2919	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
04/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	1847	2	2	2	0.00
04/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2198	2	2	2	454.00
04/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	344	0	0	0	750.00
04/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	744	1	1	1	500.00
04/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	1828	2	2	2	0.00
04/04/2022	2032 On 02-February-23			Bond Future	10.49	89.7728	89.9352	89.7728	0.00
04/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	11320	11	11	11	0.00
04/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	7677	8	8	8	0.00
04/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	2665	3	3	3	0.00
04/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	2094	2	2	2	0.00
04/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	656	1	1	1	454.00
04/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	2638	3	3	3	0.00
04/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1574	2	2	2	750.00
04/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	829	1	1	1	500.00
04/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	3451	3	3	3	750.00
04/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	7084	7	7	7	0.00
04/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	2691	3	3	3	0.00
04/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2962	3	3	3	0.00
04/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	2237	2	2	2	500.00
04/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	3700	4	4	4	0.00
04/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	2930	3	3	3	454.00
04/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3189	3	3	3	0.00
04/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1059	1	1	1	0.00
04/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	2528	3	3	3	0.00
04/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	6467	7	6	7	0.00
04/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	4677	5	5	5	0.00
04/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3243	3	3	3	0.00
04/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	7217	7	7	7	0.00
04/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	3882	4	4	4	454.00
04/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3216	3	3	3	0.00
04/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	936	1	1	1	500.00
04/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	411	0	0	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2022	2033 On 05-May-22			Bond Future	112.02	111.9115	112.0231	111.9115	2,719.00
04/04/2022	2033 On 04-August-22			Bond Future	113.54	113.4264	113.5386	113.4264	4,967.00
04/04/2022	2033 On 03-November-22			Bond Future	113.92	113.8074	113.9207	113.8074	0.00
04/04/2022	2033 On 02-February-23			Bond Future	115.86	115.7424	115.8565	115.7424	0.00
04/04/2022	2037 On 05-May-22			Bond Future	10.51	87.2584	87.3714	87.2584	85,127.00
04/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	8110	8	8	8	0.00
04/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	7997	8	8	8	0.00
04/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	8054	8	8	8	0.00
04/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	8	0	0	0	0.00
04/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	9	0	0	0	0.00
04/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	9	0	0	0	0.00
04/04/2022	2037 On 04-August-22			Bond Future	10.69	84.1617	84.2757	84.1617	51,940.00
04/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	3134	3	3	3	0.00
04/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	4406	4	4	4	1,050.00
04/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	794	1	1	1	50.00
04/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	5374	5	5	5	0.00
04/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	7956	8	8	8	0.00
04/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	3095	3	3	3	0.00
04/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	3056	3	3	3	0.00
04/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	1789	2	2	2	0.00
04/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	416	0	0	0	1,050.00
04/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	1742	2	2	2	0.00
04/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	879	1	1	1	50.00
04/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	4708	5	5	5	0.00
04/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	1765	2	2	2	50.00
04/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1167	1	1	1	0.00
04/04/2022	2037 On 03-November-22			Bond Future	10.84	85.4026	85.5176	85.4026	0.00
04/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	4701	5	5	5	0.00
04/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	4784	5	5	5	0.00
04/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	4742	5	5	5	0.00
04/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	1853	2	2	2	0.00
04/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	1872	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
04/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	1835	2	2	2	0.00
04/04/2022	2037 On 02-February-23			Bond Future	10.97	82.5831	82.6992	82.5831	0.00
04/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	3776	4	4	4	0.00
04/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	3742	4	4	4	0.00
04/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	3708	4	4	4	0.00
04/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3344	3	3	3	0.00
04/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3317	3	3	3	0.00
04/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3290	3	3	3	0.00
04/04/2022	2038 On 05-May-22			Bond Future	127.47	127.4609	127.4664	127.4609	4,184.00
04/04/2022	2038 On 04-August-22			Bond Future	127.37	127.3607	127.3656	127.3607	2,711.00
04/04/2022	2038 On 03-November-22			Bond Future	129.27	129.2646	129.2685	129.2646	0.00
04/04/2022	2038 On 02-February-23			Bond Future	129.59	129.5908	129.5944	129.5908	0.00
04/04/2022	2040 On 05-May-22			Bond Future	10.61	89.4368	89.7029	89.4368	62,127.00
04/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	28	0	0	0	1,200.00
04/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	8515	8	9	8	0.00
04/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	8575	8	9	8	0.00
04/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	8635	8	9	8	0.00
04/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	1158	1	1	1	1,200.00
04/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	14958	15	15	15	0.00
04/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
04/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	1427	2	1	2	0.00
04/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	11	0	0	0	0.00
04/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	11	0	0	0	0.00
04/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	12	0	0	0	0.00
04/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	5936	6	6	6	0.00
04/04/2022	2040 On 04-August-22			Bond Future	10.78	86.1188	86.3877	86.1188	42,392.00
04/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	3530	3	4	3	0.00
04/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	9622	9	10	9	0.00
04/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	192	0	0	0	460.00
04/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	2213	2	2	2	460.00
04/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	3486	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
04/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	3573	3	4	3	0.00
04/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	1705	2	2	2	0.00
04/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	322	0	0	0	460.00
04/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	8206	8	8	8	0.00
04/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	1752	2	2	2	0.00
04/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	2747	3	3	3	0.00
04/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	1728	2	2	2	0.00
04/04/2022	2040 On 03-November-22			Bond Future	10.92	87.3887	87.6609	87.3887	0.00
04/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	5256	5	5	5	0.00
04/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	5168	5	5	5	0.00
04/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	5212	5	5	5	0.00
04/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2011	2	2	2	0.00
04/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2050	2	2	2	0.00
04/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2030	2	2	2	0.00
04/04/2022	2040 On 02-February-23			Bond Future	11.05	84.3524	84.6284	84.3524	0.00
04/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	3960	4	4	4	0.00
04/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	3996	4	4	4	0.00
04/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	4031	4	4	4	0.00
04/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	3543	4	4	4	0.00
04/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	3573	4	4	4	0.00
04/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	3604	4	4	4	0.00
04/04/2022	2044 On 05-May-22			Bond Future	10.63	86.3139	86.5120	86.3139	69,337.00
04/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	8668	8	9	8	0.00
04/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	8547	8	9	8	0.00
04/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	8608	8	9	8	0.00
04/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	13	0	0	0	0.00
04/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	13	0	0	0	0.00
04/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	12	0	0	0	0.00
04/04/2022	2044 On 04-August-22			Bond Future	10.79	83.0794	83.2796	83.0794	22,586.00
04/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	3803	4	4	4	0.00
04/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	3713	4	4	4	0.00
04/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	3758	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
04/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	1688	2	2	2	0.00
04/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	1712	2	2	2	0.00
04/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	1665	2	2	2	0.00
04/04/2022	2044 On 03-November-22			Bond Future	10.93	84.3046	84.5070	84.3046	0.00
04/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	5241	5	5	5	0.00
04/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	5286	5	5	5	0.00
04/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	5331	5	5	5	0.00
04/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2070	2	2	2	0.00
04/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2090	2	2	2	0.00
04/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2110	2	2	2	0.00
04/04/2022	2044 On 02-February-23			Bond Future	11.05	81.3417	81.5467	81.3417	0.00
04/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	4261	4	4	4	0.00
04/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	4224	4	4	4	0.00
04/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	4188	4	4	4	0.00
04/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	3558	4	4	4	0.00
04/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	3527	4	4	4	0.00
04/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	3497	4	3	4	0.00
04/04/2022	2046 On 05-May-22			Bond Future	115.01	115.0016	115.0063	115.0016	14,454.00
04/04/2022	2046 On 04-August-22			Bond Future	116.56	116.5582	116.5624	116.5582	2,969.00
04/04/2022	2046 On 03-November-22			Bond Future	116.37	116.3653	116.3689	116.3653	0.00
04/04/2022	2046 On 02-February-23			Bond Future	118.35	118.3450	118.3478	118.3450	0.00
04/04/2022	2050 On 05-May-22			Bond Future	118.99	118.9803	118.9854	118.9803	8,792.00
04/04/2022	2050 On 04-August-22			Bond Future	118.56	118.5602	118.5647	118.5602	1,410.00
04/04/2022	2050 On 03-November-22			Bond Future	120.34	120.3324	120.3360	120.3324	0.00
04/04/2022	2050 On 02-February-23			Bond Future	120.30	120.2996	120.3029	120.2996	0.00
04/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	8657 On 21-December-26			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
04/04/2022	AL37 On 05-May-22			Index Future	819.63	818.2230	819.6270	818.2230	0.00
04/04/2022	AL37 On 04-August-22			Index Future	830.38	828.9790	830.3840	828.9790	0.00
04/04/2022	AL37 On 03-November-22			Index Future	842.69	841.2800	842.6870	841.2800	0.00
04/04/2022	AL37 On 02-February-23			Index Future	856.79	855.3770	856.7850	855.3770	0.00
04/04/2022	AL7T On 05-May-22			Index Future	944.72	943.0740	944.7160	943.0740	0.00
04/04/2022	AL7T On 04-August-22			Index Future	957.12	955.4700	957.1150	955.4700	0.00
04/04/2022	AL7T On 03-November-22			Index Future	971.30	969.6490	971.2950	969.6490	0.00
04/04/2022	AL7T On 02-February-23			Index Future	987.55	985.8960	987.5450	985.8960	0.00
04/04/2022	ALBI On 05-May-22			Index Future	843.87	842.1410	843.8670	842.1410	129.00
04/04/2022	ALBI On 04-August-22			Index Future	854.94	853.2110	854.9420	853.2110	92.00
04/04/2022	ALBI On 03-November-22			Index Future	867.61	865.8720	867.6080	865.8720	0.00
04/04/2022	ALBI On 02-February-23			Index Future	882.12	880.3810	882.1240	880.3810	0.00
04/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C048 On 28-February-48			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
04/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2022	ES33 On 05-May-22			Bond Future	11.29	77.1205	77.2125	77.1205	87.00
04/04/2022	ES33 On 04-August-22			Bond Future	11.50	78.1644	78.2572	78.1644	263.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2022	ES33 On 03-November-22			Bond Future	11.70	75.5505	75.6440	75.5505	0.00
04/04/2022	ES33 On 02-February-23			Bond Future	11.89	76.8392	76.9336	76.8392	0.00
04/04/2022	ES42 On 05-May-22			Bond Future	11.67	75.7806	75.9807	75.7806	1,190.00
04/04/2022	ES42 On 04-August-22			Bond Future	11.87	76.8069	77.0092	76.8069	3,579.00
04/04/2022	ES42 On 03-November-22			Bond Future	12.05	73.6955	73.9001	73.6955	0.00
04/04/2022	ES42 On 02-February-23			Bond Future	12.21	74.9555	75.1629	74.9555	0.00
04/04/2022	GOVI On 05-May-22			GOVI	832.28	830.5900	832.2800	830.5900	989.00
04/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	440500	42	44	42	0.00
04/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	440400	42	44	42	0.00
04/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	440300	42	44	42	0.00
04/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 04-August-22			GOVI	843.20	841.5080	843.2030	841.5080	0.00
04/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	239430	22	24	22	0.00
04/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	239330	22	24	22	0.00
04/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	239230	22	24	22	0.00
04/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 03-November-22			GOVI	855.70	853.9960	855.6960	853.9960	0.00
04/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	352660	34	35	34	0.00
04/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	352860	34	35	34	0.00
04/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	352760	34	35	34	0.00
04/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 02-February-23			GOVI	870.01	868.3050	870.0120	868.3050	0.00
04/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	191720	17	19	17	0.00
04/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	191920	17	19	17	0.00
04/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	191820	17	19	17	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
04/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
04/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
04/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2022	IGOV On 05-May-22			Index Future	312.43	312.4940	312.4340	312.4940	499.00
04/04/2022	IGOV On 04-August-22			Index Future	316.61	316.6790	316.6120	316.6790	0.00
04/04/2022	IGOV On 03-November-22			Index Future	321.38	321.4540	321.3780	321.4540	0.00
04/04/2022	IGOV On 02-February-23			Index Future	326.83	326.9150	326.8300	326.9150	0.00
04/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
04/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.43	95.5650	95.5750	95.5650	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
04/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.51	95.4700	95.4900	95.4700	0.00
04/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.90	95.0750	95.1050	95.0750	0.00
04/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.99	94.9800	95.0100	94.9800	0.00
04/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.36	94.6100	94.6400	94.6100	0.00
04/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.44	94.5350	94.5650	94.5350	0.00
04/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.16	93.8200	93.8400	93.8200	68.00
04/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.47	93.5000	93.5350	93.5000	0.00
04/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.61	93.3100	93.3900	93.3100	0.00
04/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.76	93.1400	93.2400	93.1400	75.00
04/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.83	93.0750	93.1750	93.0750	72.00
04/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	6.99	92.8800	93.0100	92.8800	0.00
04/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2241	103.2258	103.2241	14,749.00
04/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	621	1	1	1	0.00
04/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	629	1	1	1	0.00
04/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	636	1	1	1	0.00
04/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	7	0	0	0	0.00
04/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	8	0	0	0	0.00
04/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	8	0	0	0	0.00
04/04/2022	R023 On 04-August-22			Bond Future	5.63	104.5711	104.5721	104.5711	2,384.00
04/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	321	0	0	0	0.00
04/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	325	0	0	0	0.00
04/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	329	0	0	0	0.00
04/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	102	0	0	0	0.00
04/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	103	0	0	0	0.00
04/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	105	0	0	0	0.00
04/04/2022	R023 On 03-November-22			Bond Future	5.23	102.2340	102.2341	102.2340	0.00
04/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	358	0	0	0	0.00
04/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	353	0	0	0	0.00
04/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	356	0	0	0	0.00
04/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	39	0	0	0	0.00
04/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	39	0	0	0	0.00
04/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	38	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
04/04/2022	R035 On 05-May-22			Bond Future	10.35	91.1908	91.3355	91.1908	71,086.00
04/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	3242	3	3	3	0.00
04/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	7895	8	8	8	0.00
04/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	13243	13	13	13	0.00
04/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	2731	3	3	3	0.00
04/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	7782	8	8	8	0.00
04/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	7839	8	8	8	0.00
04/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	9	0	0	0	0.00
04/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	10	0	0	0	0.00
04/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	388	0	0	0	0.00
04/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
04/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	9	0	0	0	0.00
04/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	278	0	0	0	0.00
04/04/2022	R035 On 04-August-22			Bond Future	10.53	92.3625	92.5084	92.3625	49,855.00
04/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	2974	3	3	3	0.00
04/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	2228	2	2	2	400.00
04/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	4629	5	5	5	0.00
04/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	9791	10	10	10	0.00
04/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	2605	3	3	3	0.00
04/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	2898	3	3	3	0.00
04/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	2936	3	3	3	0.00
04/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	216	0	0	0	400.00
04/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	561	1	1	1	100.00
04/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	5101	5	5	5	0.00
04/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2254	2	2	2	0.00
04/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	6890	7	7	7	0.00
04/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	1712	2	2	2	0.00
04/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	1736	2	2	2	0.00
04/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	1941	2	2	2	100.00
04/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	978	1	1	1	100.00
04/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	213	0	0	0	400.00
04/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	1688	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
04/04/2022	R035 On 03-November-22			Bond Future	10.69	89.2578	89.4052	89.2578	0.00
04/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	4600	5	5	5	0.00
04/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	4560	4	5	4	0.00
04/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	835	1	1	1	582.00
04/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1828	2	2	2	1,000.00
04/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	4641	5	5	5	0.00
04/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	11540	11	12	11	0.00
04/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	4241	4	4	4	1,000.00
04/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	2571	3	3	3	0.00
04/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	4008	4	4	4	0.00
04/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2179	2	2	2	582.00
04/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	3307	3	3	3	582.00
04/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	393	0	0	0	1,000.00
04/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	1861	2	2	2	0.00
04/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	4271	4	4	4	0.00
04/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	6430	7	6	7	0.00
04/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	1899	2	2	2	0.00
04/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	1880	2	2	2	0.00
04/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2054	2	2	2	0.00
04/04/2022	R035 On 02-February-23			Bond Future	10.83	90.7976	90.9467	90.7976	0.00
04/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	4138	4	4	4	1,000.00
04/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1943	2	2	2	1,000.00
04/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	4173	4	4	4	0.00
04/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	13296	13	13	13	0.00
04/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	3501	3	4	3	0.00
04/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	3534	3	4	3	0.00
04/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	3566	4	4	4	0.00
04/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	2891	3	3	3	0.00
04/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	972	1	1	1	582.00
04/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	7409	8	7	8	0.00
04/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	5194	5	5	5	0.00
04/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	3897	4	4	4	582.00
04/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3238	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
04/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	411	0	0	0	1,000.00
04/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3266	3	3	3	0.00
04/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3294	3	3	3	0.00
04/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	2775	3	3	3	582.00
04/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	2799	3	3	3	0.00
04/04/2022	R186 On 05-May-22			Bond Future	8.17	112.6607	112.8339	112.6607	72,554.00
04/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
04/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	2009	2	2	2	0.00
04/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	3066	3	3	3	0.00
04/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	1030	1	1	1	0.00
04/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	1133	1	1	1	454.00
04/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	267	0	0	0	435.00
04/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	1005	1	1	1	0.00
04/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	12	0	0	0	435.00
04/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	40	0	0	0	3,600.00
04/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3956	4	4	4	0.00
04/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	652	1	1	1	454.00
04/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	1055	1	1	1	0.00
04/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	456	1	0	1	0.00
04/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	770	1	1	1	0.00
04/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	16	0	0	0	454.00
04/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2834	3	3	3	0.00
04/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3633	4	4	4	0.00
04/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	485	1	0	1	0.00
04/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1429	2	1	2	0.00
04/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	415	1	0	1	0.00
04/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	471	1	0	1	0.00
04/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	46	0	0	0	454.00
04/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	152	0	0	0	4,035.00
04/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	5936	6	6	6	0.00
04/04/2022	R186 On 04-August-22			Bond Future	8.38	108.8703	109.0450	108.8703	15.00
04/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	988	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
04/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	972	1	1	1	0.00
04/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	88	0	0	0	3,600.00
04/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	1004	1	1	1	0.00
04/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5327	5	5	5	0.00
04/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	726	1	1	1	3,600.00
04/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	200	0	0	0	3,600.00
04/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1859	2	2	2	0.00
04/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5586	6	6	6	0.00
04/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2306	2	2	2	0.00
04/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1903	2	2	2	0.00
04/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1881	2	2	2	0.00
04/04/2022	R186 On 03-November-22			Bond Future	8.55	110.4737	110.6501	110.4737	0.00
04/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1786	2	2	2	0.00
04/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1748	2	2	2	0.00
04/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1767	2	2	2	0.00
04/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1800	2	2	2	0.00
04/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1816	2	2	2	0.00
04/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1783	2	2	2	0.00
04/04/2022	R186 On 02-February-23			Bond Future	8.69	107.0371	107.2155	107.0371	0.00
04/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1504	1	2	1	0.00
04/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1473	1	1	1	0.00
04/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1488	1	1	1	0.00
04/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2689	3	3	3	0.00
04/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2708	3	3	3	0.00
04/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2670	3	3	3	0.00
04/04/2022	R197 On 05-May-22			Bond Future	329.50	329.8226	329.4984	329.8226	752.00
04/04/2022	R197 On 04-August-22			Bond Future	325.51	325.8438	325.5131	325.8438	0.00
04/04/2022	R197 On 03-November-22			Bond Future	330.38	330.7145	330.3762	330.7145	0.00
04/04/2022	R197 On 02-February-23			Bond Future	327.36	327.7045	327.3603	327.7045	0.00
04/04/2022	R202 On 05-May-22			Bond Future	247.13	247.1206	247.1304	247.1206	6,398.00
04/04/2022	R202 On 04-August-22			Bond Future	245.99	245.9810	245.9892	245.9810	91.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2022	R202 On 03-November-22			Bond Future	249.66	249.6571	249.6635	249.6571	0.00
04/04/2022	R202 On 02-February-23			Bond Future	249.32	249.3153	249.3211	249.3153	0.00
04/04/2022	R209 On 05-May-22			Bond Future	10.32	70.8957	70.9923	70.8957	20,414.00
04/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	6083	6	6	6	0.00
04/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	8748	9	9	9	0.00
04/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	17	0	0	0	2,975.00
04/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	87	0	0	0	8,525.00
04/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	6034	6	6	6	0.00
04/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	826	1	1	1	0.00
04/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	2674	3	3	3	0.00
04/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	5984	6	6	6	0.00
04/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	18	0	0	0	0.00
04/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	265	0	0	0	1,050.00
04/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1214	1	1	1	11,000.00
04/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	17	0	0	0	0.00
04/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	3435	4	3	4	0.00
04/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	4909	5	5	5	0.00
04/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	1	0	0	0	12,050.00
04/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	16	0	0	0	0.00
04/04/2022	R209 On 04-August-22			Bond Future	10.47	71.8376	71.9350	71.8376	1,550.00
04/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	2304	2	2	2	0.00
04/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	2241	2	2	2	0.00
04/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	2273	2	2	2	0.00
04/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	1680	2	2	2	0.00
04/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	1703	2	2	2	0.00
04/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	1656	2	2	2	0.00
04/04/2022	R209 On 03-November-22			Bond Future	10.61	69.7499	69.8482	69.7499	2,750.00
04/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	5666	6	6	6	0.00
04/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	3798	4	4	4	0.00
04/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	3833	4	4	4	0.00
04/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	3869	4	4	4	0.00
04/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	1126	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
04/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	2256	2	2	2	0.00
04/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	415	0	0	0	0.00
04/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	3904	4	4	4	0.00
04/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	250	0	0	0	6,000.00
04/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	8288	8	8	8	0.00
04/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	1664	2	2	2	0.00
04/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	6884	7	7	7	0.00
04/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	2867	3	3	3	0.00
04/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	4584	5	5	5	6,000.00
04/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	1681	2	2	2	0.00
04/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	1698	2	2	2	0.00
04/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	1715	2	2	2	6,000.00
04/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1032	1	1	1	0.00
04/04/2022	R209 On 02-February-23			Bond Future	10.73	70.9235	71.0228	70.9235	0.00
04/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	3158	3	3	3	0.00
04/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	3129	3	3	3	0.00
04/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	3101	3	3	3	0.00
04/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	2794	3	3	3	0.00
04/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	2844	3	3	3	0.00
04/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	2819	3	3	3	0.00
04/04/2022	R210 On 05-May-22			Bond Future	217.85	217.8480	217.8498	217.8480	1,062.00
04/04/2022	R210 On 04-August-22			Bond Future	220.80	220.7967	220.7971	220.7967	266.00
04/04/2022	R210 On 03-November-22			Bond Future	221.16	221.1629	221.1623	221.1629	0.00
04/04/2022	R210 On 02-February-23			Bond Future	224.92	224.9244	224.9218	224.9244	0.00
04/04/2022	R213 On 05-May-22			Bond Future	9.86	84.6036	84.7457	84.6036	24,996.00
04/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	3967	4	4	4	0.00
04/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	4013	4	4	4	0.00
04/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	3921	4	4	4	0.00
04/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	66	0	0	0	0.00
04/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	69	0	0	0	0.00
04/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	72	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
04/04/2022	R213 On 04-August-22			Bond Future	10.05	85.6922	85.8356	85.6922	0.00
04/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	1421	1	1	1	0.00
04/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	1376	1	1	1	0.00
04/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	1398	1	1	1	0.00
04/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2198	2	2	2	0.00
04/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2254	2	2	2	0.00
04/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2226	2	2	2	0.00
04/04/2022	R213 On 03-November-22			Bond Future	10.22	83.4341	83.5789	83.4341	0.00
04/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2786	3	3	3	0.00
04/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1737	2	2	2	0.00
04/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	2228	2	2	2	0.00
04/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	1444	1	1	1	0.00
04/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	444	0	0	0	200.00
04/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	2730	3	3	3	0.00
04/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	2758	3	3	3	0.00
04/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	492	0	0	0	476.00
04/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	2702	3	3	3	0.00
04/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	1967	2	2	2	200.00
04/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	5693	6	6	6	0.00
04/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	1927	2	2	2	0.00
04/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	1947	2	2	2	0.00
04/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	5962	6	6	6	0.00
04/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	3310	3	3	3	476.00
04/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2365	2	2	2	476.00
04/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	2905	3	3	3	200.00
04/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	1907	2	2	2	0.00
04/04/2022	R213 On 02-February-23			Bond Future	10.36	84.8712	85.0177	84.8712	0.00
04/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2897	3	3	3	935.00
04/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	2384	2	2	2	0.00
04/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	2361	2	2	2	0.00
04/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	625	1	1	1	476.00
04/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1925	2	2	2	0.00
04/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	8768	9	9	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
04/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	2407	2	2	2	0.00
04/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	2695	3	3	3	0.00
04/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	2749	3	3	3	476.00
04/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	625	1	1	1	935.00
04/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3056	3	3	3	0.00
04/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	2573	3	3	3	0.00
04/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	6571	7	7	7	0.00
04/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	3609	4	4	4	476.00
04/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3081	3	3	3	0.00
04/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3031	3	3	3	0.00
04/04/2022	R214 On 05-May-22			Bond Future	10.59	67.9868	68.1778	67.9868	15,309.00
04/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	6325	6	6	6	0.00
04/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	6375	6	6	6	0.00
04/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	6425	6	6	6	0.00
04/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	18	0	0	0	0.00
04/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	18	0	0	0	0.00
04/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	17	0	0	0	0.00
04/04/2022	R214 On 04-August-22			Bond Future	10.74	68.8598	69.0529	68.8598	1,337.00
04/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	2811	3	3	3	0.00
04/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	2846	3	3	3	0.00
04/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	2881	3	3	3	0.00
04/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1475	2	1	2	0.00
04/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1454	2	1	2	0.00
04/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1496	2	1	2	0.00
04/04/2022	R214 On 03-November-22			Bond Future	10.87	66.6045	66.7999	66.6045	0.00
04/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	4325	4	4	4	0.00
04/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	4362	4	4	4	0.00
04/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	4288	4	4	4	0.00
04/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1656	2	2	2	0.00
04/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1673	2	2	2	0.00
04/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1689	2	2	2	0.00
04/04/2022	R214 On 02-February-23			Bond Future	10.99	67.7540	67.9520	67.7540	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
04/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	3452	3	3	3	0.00
04/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	3392	3	3	3	0.00
04/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	3422	3	3	3	0.00
04/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	2894	3	3	3	0.00
04/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	2920	3	3	3	0.00
04/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	2869	3	3	3	0.00
04/04/2022	R248 On 05-May-22			Bond Future	10.57	85.4378	85.6425	85.4378	193,388.00
04/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	8568	8	9	8	0.00
04/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	8444	8	8	8	0.00
04/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	8506	8	9	8	0.00
04/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	17	0	0	0	0.00
04/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	15	0	0	0	0.00
04/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	16	0	0	0	0.00
04/04/2022	R248 On 04-August-22			Bond Future	10.72	86.5350	86.7418	86.5350	6,533.00
04/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	3765	4	4	4	0.00
04/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	3322	3	3	3	1,700.00
04/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	1496	1	1	1	0.00
04/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	220	0	0	0	0.00
04/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	3675	4	4	4	0.00
04/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	3720	4	4	4	0.00
04/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	968	1	1	1	1,700.00
04/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	3942	4	4	4	0.00
04/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	1783	2	2	2	0.00
04/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	1809	2	2	2	0.00
04/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	8419	9	8	9	0.00
04/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	4994	5	5	5	0.00
04/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2028	2	2	2	0.00
04/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	1758	2	2	2	0.00
04/04/2022	R248 On 03-November-22			Bond Future	10.85	83.4069	83.6161	83.4069	0.00
04/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	5307	5	5	5	0.00
04/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	5353	5	5	5	0.00
04/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	5400	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2161	2	2	2	0.00
04/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2140	2	2	2	0.00
04/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2119	2	2	2	0.00
04/04/2022	R248 On 02-February-23			Bond Future	10.96	84.8468	85.0586	84.8468	0.00
04/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	4311	4	4	4	0.00
04/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	4349	4	4	4	0.00
04/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	4388	4	4	4	0.00
04/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	3566	4	4	4	0.00
04/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	3597	4	4	4	0.00
04/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	3629	4	4	4	0.00