



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/07/2022 TO: 01/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	2025 On 04-August-22			Bond Future	162.23	162.5766	162.2293	162.5766	10,068.00
01/07/2022	2025 On 03-November-22			Bond Future	164.70	165.0529	164.6984	165.0529	0.00
01/07/2022	2025 On 02-February-23			Bond Future	165.88	166.2383	165.8754	166.2383	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
01/07/2022	2025 On 04-May-23			Bond Future	168.98	169.3509	168.9800	169.3509	0.00
01/07/2022	2029 On 04-August-22			Bond Future	119.40	120.0168	119.4023	120.0168	2,682.00
01/07/2022	2029 On 03-November-22			Bond Future	119.97	120.5959	119.9705	120.5959	0.00
01/07/2022	2029 On 02-February-23			Bond Future	122.06	122.6944	122.0570	122.6944	0.00
01/07/2022	2029 On 04-May-23			Bond Future	123.05	123.7051	123.0539	123.7051	0.00
01/07/2022	2030 On 04-August-22			Bond Future	10.52	86.7863	87.4137	86.7863	91,604.00
01/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
01/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
01/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
01/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
01/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
01/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	2296	2	2	2	0.00
01/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	299	0	0	0	800.00
01/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	4602	5	5	5	0.00
01/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	4652	5	5	5	0.00
01/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	4701	5	5	5	0.00
01/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7185	8	7	8	0.00
01/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11154	12	11	12	0.00
01/07/2022	2030 On 03-November-22			Bond Future	10.72	88.0880	88.7237	88.0880	19,541.00
01/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	694	1	1	1	500.00
01/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	4258	4	4	4	0.00
01/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	560	0	1	0	0.00
01/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	549	0	1	0	0.00
01/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	572	0	1	0	0.00
01/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	239	0	0	0	500.00
01/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	4978	6	5	6	0.00
01/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3405	4	3	4	0.00
01/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3059	4	3	4	0.00
01/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	3477	4	3	4	0.00
01/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3441	4	3	4	0.00
01/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	510	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2022	2030 On 02-February-23			Bond Future	10.90	85.5952	86.2409	85.5952	0.00
01/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2659	2	3	2	0.00
01/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2765	2	3	2	0.00
01/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	637	1	1	1	0.00
01/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	493	0	0	0	400.00
01/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	576	0	1	0	0.00
01/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	465	0	0	0	0.00
01/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	91	0	0	0	102.00
01/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	152	0	0	0	400.00
01/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	618	0	1	0	0.00
01/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	627	0	1	0	0.00
01/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	472	0	0	0	0.00
01/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	186	0	0	0	0.00
01/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	384	0	0	0	0.00
01/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	142	0	0	0	0.00
01/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	8755	9	9	9	0.00
01/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	8568	9	9	9	0.00
01/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6004	7	6	7	102.00
01/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	9844	10	10	10	0.00
01/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8015	9	8	9	0.00
01/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	4885	5	5	5	102.00
01/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	4621	5	5	5	0.00
01/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1627	2	2	2	400.00
01/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	5473	6	5	6	0.00
01/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5314	6	5	6	0.00
01/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	5433	6	5	6	0.00
01/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	4695	5	5	5	0.00
01/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	4657	5	5	5	0.00
01/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	1692	2	2	2	0.00
01/07/2022	2030 On 04-May-23			Bond Future	11.07	87.1839	87.8407	87.1839	0.00
01/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3921	4	4	4	0.00
01/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	5157	5	5	5	0.00
01/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6606	6	7	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
01/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	432	0	0	0	150.00
01/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1442	1	1	1	0.00
01/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1425	1	1	1	0.00
01/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	3164	3	3	3	0.00
01/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	732	1	1	1	1,080.00
01/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1255	1	1	1	500.00
01/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1409	1	1	1	0.00
01/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	486	0	0	0	500.00
01/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	559	0	1	0	400.00
01/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	201	0	0	0	400.00
01/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	9393	10	9	10	0.00
01/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6233	7	6	7	0.00
01/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	6665	7	7	7	0.00
01/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	3770	4	4	4	0.00
01/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7028	8	7	8	0.00
01/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4054	5	4	5	0.00
01/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	5405	6	5	6	0.00
01/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2029	2	2	2	150.00
01/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	3743	4	4	4	0.00
01/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	3716	4	4	4	0.00
01/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	822	1	1	1	500.00
01/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1176	1	1	1	1,080.00
01/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1633	2	2	2	400.00
01/07/2022	2032 On 04-August-22			Bond Future	10.96	86.3759	87.0489	86.3759	97,166.00
01/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	4723	4	5	4	0.00
01/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	412	0	0	0	0.00
01/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	1106	1	1	1	0.00
01/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	3407	3	3	3	0.00
01/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	23	0	0	0	0.00
01/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	162	0	0	0	900.00
01/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	21	0	0	0	0.00
01/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	8	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
01/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
01/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
01/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
01/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	25	0	0	0	0.00
01/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	1	0	0	0	900.00
01/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4137	5	4	5	0.00
01/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	6841	8	7	8	0.00
01/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4083	5	4	5	0.00
01/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	8720	9	9	9	0.00
01/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	11327	12	11	12	0.00
01/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	4683	5	5	5	0.00
01/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	2629	3	3	3	0.00
01/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	6380	7	6	7	0.00
01/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4029	5	4	5	0.00
01/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	170	0	0	0	800.00
01/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	916	1	1	1	7,500.00
01/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	1803	2	2	2	7,500.00
01/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	67	0	0	0	0.00
01/07/2022	2032 On 03-November-22			Bond Future	11.16	83.5193	84.2012	83.5193	76,450.00
01/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	3083	3	3	3	0.00
01/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5932	5	6	5	0.00
01/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	646	0	1	0	0.00
01/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	793	1	1	1	0.00
01/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	809	1	1	1	750.00
01/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	37	0	0	0	500.00
01/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	223	0	0	0	0.00
01/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	23	0	0	0	180.00
01/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	283	0	0	0	500.00
01/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	554	0	1	0	0.00
01/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	251	0	0	0	0.00
01/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	138	0	0	0	750.00
01/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	27	0	0	0	454.00
01/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	9857	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
01/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	6749	7	7	7	0.00
01/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	5776	6	6	6	454.00
01/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10147	11	10	11	0.00
01/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	5529	6	6	6	180.00
01/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	9281	10	9	10	0.00
01/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	3756	4	4	4	180.00
01/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4039	5	4	5	454.00
01/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5285	6	5	6	0.00
01/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3336	4	3	4	0.00
01/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3373	4	3	4	0.00
01/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	398	1	0	1	750.00
01/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1126	1	1	1	500.00
01/07/2022	2032 On 02-February-23			Bond Future	11.33	84.9556	85.6483	84.9556	0.00
01/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3985	4	4	4	0.00
01/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	7259	7	7	7	0.00
01/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	647	1	1	1	0.00
01/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	658	1	1	1	0.00
01/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	87	0	0	0	454.00
01/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	441	0	0	0	0.00
01/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	122	0	0	0	500.00
01/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3503	3	4	3	0.00
01/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	669	1	1	1	0.00
01/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	792	1	1	1	0.00
01/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	1035	1	1	1	750.00
01/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	487	0	0	0	500.00
01/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	291	0	0	0	750.00
01/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	7681	8	8	8	0.00
01/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6237	7	6	7	0.00
01/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4398	5	4	5	0.00
01/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5047	6	5	6	454.00
01/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	5455	6	5	6	0.00
01/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	1764	2	2	2	0.00
01/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10047	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
01/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	6516	7	7	7	454.00
01/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	10936	12	11	12	0.00
01/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	5496	6	5	6	0.00
01/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	5538	6	6	6	0.00
01/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	638	1	1	1	750.00
01/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1531	2	2	2	500.00
01/07/2022	2032 On 04-May-23			Bond Future	11.50	82.3724	83.0773	82.3724	0.00
01/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1461	1	1	1	0.00
01/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1478	1	1	1	0.00
01/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1495	1	1	1	0.00
01/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	4478	5	4	5	0.00
01/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	4510	5	5	5	0.00
01/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	4544	5	5	5	0.00
01/07/2022	2033 On 04-August-22			Bond Future	114.32	114.7319	114.3225	114.7319	8,488.00
01/07/2022	2033 On 03-November-22			Bond Future	114.73	115.1461	114.7291	115.1461	0.00
01/07/2022	2033 On 02-February-23			Bond Future	116.72	117.1495	116.7241	117.1495	0.00
01/07/2022	2033 On 04-May-23			Bond Future	117.54	117.9709	117.5361	117.9709	0.00
01/07/2022	2037 On 04-August-22			Bond Future	11.49	78.8322	79.3499	78.8322	140,076.00
01/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
01/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	127	0	0	0	0.00
01/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	475	0	0	0	1,050.00
01/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	946	1	1	1	0.00
01/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	114	0	0	0	0.00
01/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	120	0	0	0	0.00
01/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2945	3	3	3	0.00
01/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	331	0	0	0	1,050.00
01/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	3660	4	4	4	0.00
01/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	3773	4	4	4	0.00
01/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1376	2	1	2	50.00
01/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2162	3	2	3	0.00
01/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	8841	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
01/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	3716	4	4	4	50.00
01/07/2022	2037 On 03-November-22			Bond Future	11.67	80.0149	80.5393	80.0149	2,000.00
01/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1189	1	1	1	0.00
01/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1234	1	1	1	0.00
01/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1211	1	1	1	0.00
01/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3300	4	3	4	0.00
01/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3338	4	3	4	0.00
01/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3263	4	3	4	0.00
01/07/2022	2037 On 02-February-23			Bond Future	11.83	77.1334	77.6659	77.1334	0.00
01/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1006	1	1	1	0.00
01/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	974	1	1	1	0.00
01/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	990	1	1	1	0.00
01/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	5598	6	6	6	0.00
01/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	5643	6	6	6	0.00
01/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	5553	6	6	6	0.00
01/07/2022	2037 On 04-May-23			Bond Future	11.98	78.5661	79.1078	78.5661	0.00
01/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1635	1	2	1	0.00
01/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1596	1	2	1	0.00
01/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1615	1	2	1	0.00
01/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	5420	6	5	6	0.00
01/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5460	6	5	6	0.00
01/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5381	6	5	6	0.00
01/07/2022	2038 On 04-August-22			Bond Future	128.66	130.1098	128.6598	130.1098	4,602.00
01/07/2022	2038 On 03-November-22			Bond Future	130.62	132.0918	130.6182	132.0918	0.00
01/07/2022	2038 On 02-February-23			Bond Future	130.99	132.4931	130.9921	132.4931	0.00
01/07/2022	2038 On 04-May-23			Bond Future	133.44	134.9749	133.4448	134.9749	0.00
01/07/2022	2040 On 04-August-22			Bond Future	11.60	80.3907	80.9754	80.3907	124,677.00
01/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
01/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	22	0	0	0	460.00
01/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	157	0	0	0	0.00
01/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	4099	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
01/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	165	0	0	0	0.00
01/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	174	0	0	0	0.00
01/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	3717	4	4	4	0.00
01/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	211	0	0	0	460.00
01/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	13426	14	13	14	0.00
01/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	3776	4	4	4	0.00
01/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	3835	4	4	4	0.00
01/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	5968	7	6	7	0.00
01/07/2022	2040 On 03-November-22			Bond Future	11.77	81.5968	82.1891	81.5968	4,465.00
01/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1566	1	2	1	1,500.00
01/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1338	1	1	1	0.00
01/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	342	0	0	0	1,500.00
01/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	5340	5	5	5	0.00
01/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1290	1	1	1	0.00
01/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1314	1	1	1	0.00
01/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	262	0	0	0	1,100.00
01/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	889	1	1	1	1,100.00
01/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4477	5	4	5	0.00
01/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3564	4	4	4	0.00
01/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	6625	7	7	7	0.00
01/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7239	8	7	8	0.00
01/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3219	4	3	4	0.00
01/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	917	1	1	1	1,100.00
01/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3644	4	4	4	0.00
01/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3604	4	4	4	0.00
01/07/2022	2040 On 02-February-23			Bond Future	11.92	78.4921	79.0938	78.4921	0.00
01/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	984	1	1	1	0.00
01/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1001	1	1	1	0.00
01/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	184	0	0	0	0.00
01/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	196	0	0	0	400.00
01/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	4216	4	4	4	0.00
01/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	4105	4	4	4	0.00
01/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	741	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
01/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	777	1	1	1	400.00
01/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1018	1	1	1	0.00
01/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6064	7	6	7	0.00
01/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	6891	7	7	7	0.00
01/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2230	2	2	2	0.00
01/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2169	2	2	2	400.00
01/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	11605	12	12	12	0.00
01/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7057	8	7	8	0.00
01/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	11816	12	12	12	0.00
01/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6113	7	6	7	0.00
01/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6162	7	6	7	0.00
01/07/2022	2040 On 04-May-23			Bond Future	12.07	79.9504	80.5626	79.9504	0.00
01/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	8749	8	9	8	0.00
01/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1807	2	2	2	0.00
01/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1938	2	2	2	500.00
01/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	312	0	0	0	400.00
01/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	729	1	1	1	500.00
01/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	941	1	1	1	400.00
01/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1786	2	2	2	0.00
01/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	6081	6	6	6	0.00
01/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1829	2	2	2	0.00
01/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5723	6	6	6	0.00
01/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9257	10	9	10	0.00
01/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2066	2	2	2	400.00
01/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1250	1	1	1	500.00
01/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	5807	6	6	6	0.00
01/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8172	9	8	9	0.00
01/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	12842	13	13	13	0.00
01/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5516	6	6	6	0.00
01/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5765	6	6	6	0.00
01/07/2022	2044 On 04-August-22			Bond Future	11.56	77.3677	78.0912	77.3677	88,616.00
01/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	256	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
01/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	233	0	0	0	0.00
01/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	244	0	0	0	0.00
01/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3363	4	3	4	0.00
01/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3420	4	3	4	0.00
01/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3306	4	3	4	0.00
01/07/2022	2044 On 03-November-22			Bond Future	11.72	78.5285	79.2618	78.5285	0.00
01/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1433	1	1	1	0.00
01/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1408	1	1	1	0.00
01/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1459	1	1	1	0.00
01/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	225	0	0	0	1,600.00
01/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1191	1	1	1	1,600.00
01/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3899	4	4	4	0.00
01/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	7808	8	8	8	0.00
01/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3443	4	3	4	0.00
01/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3483	4	3	4	0.00
01/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3523	4	4	4	0.00
01/07/2022	2044 On 02-February-23			Bond Future	11.87	75.4963	76.2414	75.4963	0.00
01/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1189	1	1	1	0.00
01/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1151	1	1	1	0.00
01/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1170	1	1	1	0.00
01/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	5778	6	6	6	0.00
01/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5827	6	6	6	0.00
01/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5730	6	6	6	0.00
01/07/2022	2044 On 04-May-23			Bond Future	12.00	76.8990	77.6572	76.8990	0.00
01/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1987	2	2	2	0.00
01/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1942	2	2	2	0.00
01/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1965	2	2	2	0.00
01/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5605	6	6	6	0.00
01/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5647	6	6	6	0.00
01/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5563	6	6	6	0.00
01/07/2022	2046 On 04-August-22			Bond Future	118.20	118.9724	118.2049	118.9724	16,569.00
01/07/2022	2046 On 03-November-22			Bond Future	118.04	118.8222	118.0415	118.8222	1,566.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2022	2046 On 02-February-23			Bond Future	120.09	120.8906	120.0950	120.8906	0.00
01/07/2022	2046 On 04-May-23			Bond Future	120.32	121.1335	120.3208	121.1335	0.00
01/07/2022	2050 On 04-August-22			Bond Future	119.34	120.7767	119.3445	120.7767	11,310.00
01/07/2022	2050 On 03-November-22			Bond Future	121.16	122.6159	121.1607	122.6159	0.00
01/07/2022	2050 On 02-February-23			Bond Future	121.16	122.6426	121.1603	122.6426	0.00
01/07/2022	2050 On 04-May-23			Bond Future	123.43	124.9395	123.4285	124.9395	0.00
01/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	AL37 On 04-August-22			Index Future	816.89	814.2400	816.8910	814.2400	0.00
01/07/2022	AL37 On 03-November-22			Index Future	829.24	826.5620	829.2420	826.5620	0.00
01/07/2022	AL37 On 02-February-23			Index Future	843.46	840.7400	843.4590	840.7400	0.00
01/07/2022	AL37 On 04-May-23			Index Future	859.04	856.2740	859.0370	856.2740	0.00
01/07/2022	AL7T On 04-August-22			Index Future	917.96	911.2700	917.9560	911.2700	0.00
01/07/2022	AL7T On 03-November-22			Index Future	931.84	925.0600	931.8360	925.0600	0.00
01/07/2022	AL7T On 02-February-23			Index Future	947.81	940.9280	947.8110	940.9280	0.00
01/07/2022	AL7T On 04-May-23			Index Future	965.32	958.3130	965.3160	958.3130	0.00
01/07/2022	ALBI On 04-August-22			Index Future	816.28	810.9980	816.2840	810.9980	138.00
01/07/2022	ALBI On 03-November-22			Index Future	828.63	823.2710	828.6260	823.2710	0.00
01/07/2022	ALBI On 02-February-23			Index Future	842.83	837.3930	842.8320	837.3930	0.00
01/07/2022	ALBI On 04-May-23			Index Future	858.40	852.8650	858.3980	852.8650	0.00
01/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C025 On 31-January-25			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
01/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C333 On 15-September-33			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
01/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2022	ES33 On 04-August-22			Bond Future	12.30	73.9058	74.3494	73.9058	350.00
01/07/2022	ES33 On 03-November-22			Bond Future	12.53	71.2480	71.6975	71.2480	0.00
01/07/2022	ES33 On 02-February-23			Bond Future	12.74	72.4899	72.9464	72.4899	0.00
01/07/2022	ES33 On 04-May-23			Bond Future	12.94	70.0592	70.5236	70.0592	0.00
01/07/2022	ES42 On 04-August-22			Bond Future	12.73	71.5758	72.1546	71.5758	4,769.00
01/07/2022	ES42 On 03-November-22			Bond Future	12.94	68.4061	68.9927	68.4061	0.00
01/07/2022	ES42 On 02-February-23			Bond Future	13.13	69.6006	70.1968	69.6006	0.00
01/07/2022	ES42 On 04-May-23			Bond Future	13.32	66.6449	67.2517	66.6449	0.00
01/07/2022	GOVI On 04-August-22			GOVI	805.03	799.7730	805.0250	799.7730	1,111.00
01/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	142550	20	14	20	0.00
01/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	142450	19	14	19	0.00
01/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	142350	19	14	19	0.00
01/07/2022	GOVI On 03-November-22			GOVI	817.20	811.8760	817.1970	811.8760	0.00
01/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	32230	9	3	9	0.00
01/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	32130	9	3	9	0.00
01/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	32330	9	3	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
01/07/2022	GOVI On 02-February-23			GOVI	831.21	825.8020	831.2070	825.8020	0.00
01/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	196230	25	20	25	0.00
01/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	196130	25	20	25	0.00
01/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	196330	25	20	25	0.00
01/07/2022	GOVI On 04-May-23			GOVI	846.56	841.0600	846.5590	841.0600	0.00
01/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
01/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	63110	12	6	12	0.00
01/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	63010	12	6	12	0.00
01/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	63210	12	6	12	0.00
01/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2022	IGOV On 04-August-22			Index Future	319.86	321.5530	319.8570	321.5530	744.00
01/07/2022	IGOV On 03-November-22			Index Future	324.77	326.4980	324.7720	326.4980	16.00
01/07/2022	IGOV On 02-February-23			Index Future	330.42	332.1770	330.4170	332.1770	0.00
01/07/2022	IGOV On 04-May-23			Index Future	336.60	338.3910	336.5960	338.3910	0.00
01/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
01/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9250	94.9150	94.9250	0.00
01/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.64	94.3300	94.3600	94.3300	0.00
01/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.79	94.1750	94.2150	94.1750	0.00
01/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.33	93.6300	93.6700	93.6300	0.00
01/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.43	93.5200	93.5700	93.5200	0.00
01/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.96	92.9950	93.0450	92.9950	68.00
01/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.49	92.4600	92.5100	92.4600	0.00
01/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.94	91.9950	92.0650	91.9950	0.00
01/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.14	91.7600	91.8650	91.7600	75.00
01/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.19	91.7200	91.8100	91.7200	172.00
01/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.38	91.4950	91.6200	91.4950	0.00
01/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.47	91.4250	91.5350	91.4250	0.00
01/07/2022	R023 On 04-August-22			Bond Future	6.60	103.9930	104.0469	103.9930	25,880.00
01/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	2	0	0	0	0.00
01/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	2	0	0	0	0.00
01/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	3	0	0	0	0.00
01/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	300	0	0	0	0.00
01/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	305	0	0	0	0.00
01/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	311	0	0	0	0.00
01/07/2022	R023 On 03-November-22			Bond Future	7.01	101.6331	101.6866	101.6331	0.00
01/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	11	0	0	0	0.00
01/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	10	0	0	0	0.00
01/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	11	0	0	0	0.00
01/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	241	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
01/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	244	0	0	0	0.00
01/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	239	0	0	0	0.00
01/07/2022	R035 On 04-August-22			Bond Future	11.29	87.3747	87.8910	87.3747	131,356.00
01/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	44	0	0	0	400.00
01/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	143	0	0	0	0.00
01/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	708	1	1	1	0.00
01/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	5039	5	5	5	0.00
01/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
01/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
01/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	84	0	0	0	0.00
01/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	129	0	0	0	0.00
01/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	136	0	0	0	0.00
01/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	3529	4	4	4	0.00
01/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	3584	4	4	4	0.00
01/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4037	5	4	5	100.00
01/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9158	10	9	10	0.00
01/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	4688	5	5	5	0.00
01/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	1675	2	2	2	100.00
01/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	11292	12	11	12	0.00
01/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	79	0	0	0	400.00
01/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	3474	4	3	4	0.00
01/07/2022	R035 On 03-November-22			Bond Future	11.48	84.1970	84.7200	84.1970	3,720.00
01/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1237	1	1	1	0.00
01/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1215	1	1	1	0.00
01/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	40	0	0	0	582.00
01/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	173	0	0	0	1,000.00
01/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1260	1	1	1	0.00
01/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6901	6	7	6	0.00
01/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	926	1	1	1	0.00
01/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	1044	1	1	1	1,000.00
01/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	351	0	0	0	0.00
01/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	5773	6	6	6	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	3782	4	4	4	582.00
01/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	440	1	0	1	1,000.00
01/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3166	4	3	4	0.00
01/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7301	8	7	8	0.00
01/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	10321	11	10	11	0.00
01/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3239	4	3	4	0.00
01/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3202	4	3	4	0.00
01/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3542	4	4	4	0.00
01/07/2022	R035 On 02-February-23			Bond Future	11.65	85.6438	86.1749	85.6438	0.00
01/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3887	4	4	4	0.00
01/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	966	1	1	1	0.00
01/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	982	1	1	1	0.00
01/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	352	0	0	0	1,000.00
01/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	659	1	1	1	400.00
01/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8761	8	9	8	0.00
01/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1300	1	1	1	1,000.00
01/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1320	1	1	1	0.00
01/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3749	3	4	3	0.00
01/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	998	1	1	1	0.00
01/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	684	1	1	1	0.00
01/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	612	1	1	1	0.00
01/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	130	0	0	0	582.00
01/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	142	0	0	0	0.00
01/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	154	0	0	0	400.00
01/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	10833	11	11	11	0.00
01/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	11339	12	11	12	0.00
01/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	6758	7	7	7	0.00
01/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	6559	7	7	7	0.00
01/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	6461	7	6	7	582.00
01/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	8374	9	8	9	0.00
01/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	5442	6	5	6	0.00
01/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	648	1	1	1	1,000.00
01/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	4694	5	5	5	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	4733	5	5	5	0.00
01/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2076	2	2	2	400.00
01/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11085	12	11	12	0.00
01/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	5486	6	5	6	0.00
01/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	5530	6	6	6	0.00
01/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2154	2	2	2	0.00
01/07/2022	R035 On 04-May-23			Bond Future	11.80	82.7332	83.2734	82.7332	0.00
01/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1755	2	2	2	0.00
01/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	256	0	0	0	400.00
01/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	613	1	1	1	500.00
01/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1655	1	2	1	500.00
01/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1714	2	2	2	0.00
01/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1734	2	2	2	0.00
01/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	784	1	1	1	400.00
01/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5409	5	5	5	0.00
01/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	8140	8	8	8	0.00
01/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1092	1	1	1	500.00
01/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	1923	2	2	2	400.00
01/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	7704	8	8	8	0.00
01/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	4998	5	5	5	0.00
01/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	8642	9	9	9	0.00
01/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	11927	12	12	12	0.00
01/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5187	6	5	6	0.00
01/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5073	5	5	5	0.00
01/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5036	5	5	5	0.00
01/07/2022	R186 On 04-August-22			Bond Future	8.87	106.8546	107.2044	106.8546	86,455.00
01/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
01/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	11	0	0	0	0.00
01/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	10	0	0	0	0.00
01/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	1	0	0	0	3,600.00
01/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	12	0	0	0	0.00
01/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	3323	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
01/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	37	0	0	0	3,600.00
01/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	2708	3	3	3	0.00
01/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	2781	3	3	3	0.00
01/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	2744	3	3	3	0.00
01/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	7339	8	7	8	0.00
01/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	3422	4	3	4	0.00
01/07/2022	R186 On 03-November-22			Bond Future	9.07	108.4558	108.8095	108.4558	12,945.00
01/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	476	0	0	0	0.00
01/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	925	1	1	1	0.00
01/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	246	0	0	0	4,310.00
01/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	457	0	0	0	0.00
01/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	466	0	0	0	0.00
01/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2339	3	2	3	0.00
01/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2365	3	2	3	0.00
01/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1493	2	1	2	4,310.00
01/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3227	4	3	4	0.00
01/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2313	3	2	3	0.00
01/07/2022	R186 On 02-February-23			Bond Future	9.24	105.0223	105.3809	105.0223	0.00
01/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	443	0	0	0	0.00
01/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	436	0	0	0	0.00
01/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	429	0	0	0	0.00
01/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	3498	4	3	4	0.00
01/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	3471	4	3	4	0.00
01/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	3445	4	3	4	0.00
01/07/2022	R186 On 04-May-23			Bond Future	9.39	106.9694	107.3338	106.9694	0.00
01/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	1027	1	1	1	0.00
01/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	1015	1	1	1	0.00
01/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	1040	1	1	1	0.00
01/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	2760	3	3	3	0.00
01/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	2779	3	3	3	0.00
01/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	2741	3	3	3	0.00
01/07/2022	R197 On 04-August-22			Bond Future	330.44	330.4199	330.4415	330.4199	809.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2022	R197 On 03-November-22			Bond Future	335.47	335.4517	335.4695	335.4517	6.00
01/07/2022	R197 On 02-February-23			Bond Future	332.55	332.5375	332.5517	332.5375	0.00
01/07/2022	R197 On 04-May-23			Bond Future	338.78	338.7679	338.7799	338.7679	0.00
01/07/2022	R202 On 04-August-22			Bond Future	248.34	249.2198	248.3356	249.2198	6,793.00
01/07/2022	R202 On 03-November-22			Bond Future	252.11	253.0151	252.1142	253.0151	0.00
01/07/2022	R202 On 02-February-23			Bond Future	251.85	252.7688	251.8495	252.7688	0.00
01/07/2022	R202 On 04-May-23			Bond Future	256.56	257.5025	256.5641	257.5025	0.00
01/07/2022	R209 On 04-August-22			Bond Future	11.33	66.9216	67.3934	66.9216	23,295.00
01/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	41	0	0	0	0.00
01/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	46	0	0	0	0.00
01/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	44	0	0	0	0.00
01/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	3992	4	4	4	0.00
01/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4045	5	4	5	0.00
01/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	3940	4	4	4	0.00
01/07/2022	R209 On 03-November-22			Bond Future	11.49	64.7798	65.2577	64.7798	4,520.00
01/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	839	1	1	1	0.00
01/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1893	2	2	2	0.00
01/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	245	0	0	0	0.00
01/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	806	1	1	1	0.00
01/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	823	1	1	1	0.00
01/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	60	0	0	0	3,500.00
01/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3434	3	3	3	0.00
01/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	856	1	1	1	0.00
01/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	4	0	0	0	6,000.00
01/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	11	0	0	0	0.00
01/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11070	12	11	12	0.00
01/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12633	13	13	13	0.00
01/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3207	4	3	4	0.00
01/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5446	6	5	6	0.00
01/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	975	1	1	1	3,500.00
01/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8109	9	8	9	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3278	4	3	4	0.00
01/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3313	4	3	4	7,000.00
01/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1850	2	2	2	0.00
01/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3242	4	3	4	0.00
01/07/2022	R209 On 02-February-23			Bond Future	11.64	65.8938	66.3792	65.8938	0.00
01/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	775	1	1	1	0.00
01/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	749	1	1	1	0.00
01/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	762	1	1	1	0.00
01/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5055	5	5	5	0.00
01/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5136	6	5	6	0.00
01/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5095	5	5	5	0.00
01/07/2022	R209 On 04-May-23			Bond Future	11.78	63.9652	64.4590	63.9652	0.00
01/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1386	1	1	1	0.00
01/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1352	1	1	1	0.00
01/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1369	1	1	1	0.00
01/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	4720	5	5	5	0.00
01/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	4755	5	5	5	0.00
01/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	4685	5	5	5	0.00
01/07/2022	R210 On 04-August-22			Bond Future	223.61	224.6467	223.6135	224.6467	1,068.00
01/07/2022	R210 On 03-November-22			Bond Future	224.04	225.0937	224.0419	225.0937	0.00
01/07/2022	R210 On 02-February-23			Bond Future	227.94	229.0111	227.9387	229.0111	0.00
01/07/2022	R210 On 04-May-23			Bond Future	229.14	230.2354	229.1391	230.2354	0.00
01/07/2022	R213 On 04-August-22			Bond Future	10.81	81.5120	82.1445	81.5120	30,133.00
01/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
01/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
01/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
01/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	4468	5	4	5	0.00
01/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	4570	5	5	5	0.00
01/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	4519	5	5	5	0.00
01/07/2022	R213 On 03-November-22			Bond Future	11.01	79.1945	79.8354	79.1945	0.00
01/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	593	0	1	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
01/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	226	0	0	0	0.00
01/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	376	0	0	0	0.00
01/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	165	0	0	0	0.00
01/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	26	0	0	0	200.00
01/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	581	0	1	0	0.00
01/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	569	0	1	0	0.00
01/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	31	0	0	0	476.00
01/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	557	0	1	0	0.00
01/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	3566	4	4	4	200.00
01/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	8976	10	9	10	0.00
01/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	3530	4	4	4	0.00
01/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	3493	4	3	4	0.00
01/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	9287	10	9	10	0.00
01/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	5774	6	6	6	476.00
01/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4256	5	4	5	476.00
01/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5139	6	5	6	200.00
01/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3457	4	3	4	0.00
01/07/2022	R213 On 02-February-23			Bond Future	11.19	80.5550	81.2061	80.5550	0.00
01/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	799	1	1	1	912.00
01/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	571	0	1	0	0.00
01/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	563	0	1	0	0.00
01/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	93	0	0	0	476.00
01/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	5152	5	5	5	0.00
01/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	579	0	1	0	0.00
01/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	704	1	1	1	0.00
01/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	415	0	0	0	0.00
01/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	4569	5	5	5	476.00
01/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	820	1	1	1	912.00
01/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5055	6	5	6	0.00
01/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4287	5	4	5	0.00
01/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	9850	10	10	10	0.00
01/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	5911	6	6	6	476.00
01/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5095	6	5	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
01/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5016	6	5	6	0.00
01/07/2022	R213 On 04-May-23			Bond Future	11.35	78.4995	79.1620	78.4995	0.00
01/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1367	1	1	1	0.00
01/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1351	1	1	1	0.00
01/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1383	1	1	1	0.00
01/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4045	4	4	4	0.00
01/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4104	5	4	5	0.00
01/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4075	5	4	5	0.00
01/07/2022	R214 On 04-August-22			Bond Future	11.56	63.9847	64.5468	63.9847	68,509.00
01/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	113	0	0	0	0.00
01/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	119	0	0	0	0.00
01/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	125	0	0	0	0.00
01/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	3254	4	3	4	0.00
01/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3204	4	3	4	0.00
01/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	3304	4	3	4	0.00
01/07/2022	R214 On 03-November-22			Bond Future	11.72	61.6573	62.2270	61.6573	80.00
01/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1096	1	1	1	0.00
01/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1076	1	1	1	0.00
01/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1056	1	1	1	0.00
01/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2963	3	3	3	0.00
01/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2997	3	3	3	0.00
01/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3031	3	3	3	0.00
01/07/2022	R214 On 02-February-23			Bond Future	11.86	62.7168	63.2957	62.7168	0.00
01/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	873	1	1	1	0.00
01/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	844	1	1	1	0.00
01/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	858	1	1	1	0.00
01/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4987	5	5	5	0.00
01/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5029	5	5	5	0.00
01/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4946	5	5	5	0.00
01/07/2022	R214 On 04-May-23			Bond Future	11.99	60.5849	61.1740	60.5849	0.00
01/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1553	1	2	1	0.00
01/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1517	1	2	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
01/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1535	1	2	1	0.00
01/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4721	5	5	5	0.00
01/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4756	5	5	5	0.00
01/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4686	5	5	5	0.00
01/07/2022	R248 On 04-August-22			Bond Future	11.52	80.5335	81.2069	80.5335	201,058.00
01/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
01/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	1	0	0	0	1,200.00
01/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	3	0	0	0	0.00
01/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	115	0	0	0	1,700.00
01/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	192	0	0	0	1,200.00
01/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	1	0	0	0	1,700.00
01/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	183	0	0	0	0.00
01/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	174	0	0	0	0.00
01/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	3844	4	4	4	0.00
01/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	3781	4	4	4	0.00
01/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	7984	9	8	9	0.00
01/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	3720	4	4	4	50.00
01/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4356	5	4	5	0.00
01/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	8766	9	9	9	0.00
01/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	13735	14	14	14	0.00
01/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	9561	10	10	10	0.00
01/07/2022	R248 On 03-November-22			Bond Future	11.68	77.3165	77.9990	77.3165	0.00
01/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1328	1	1	1	0.00
01/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1304	1	1	1	0.00
01/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1353	1	1	1	0.00
01/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3775	4	4	4	0.00
01/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	3732	4	4	4	0.00
01/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	3689	4	4	4	0.00
01/07/2022	R248 On 02-February-23			Bond Future	11.82	78.6453	79.3387	78.6453	0.00
01/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1156	1	1	1	0.00
01/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1137	1	1	1	0.00
01/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1175	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
01/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6073	7	6	7	0.00
01/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6175	7	6	7	0.00
01/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6124	7	6	7	0.00
01/07/2022	R248 On 04-May-23			Bond Future	11.95	75.6686	76.3742	75.6686	0.00
01/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1926	2	2	2	0.00
01/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1903	2	2	2	0.00
01/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1949	2	2	2	0.00
01/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	5784	6	6	6	0.00
01/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	5872	6	6	6	0.00
01/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	5828	6	6	6	0.00