



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	2025 On 03-February-22			Bond Future	154.70	154.7415	154.6993	154.7415	5,431.00
10/12/2021	2025 On 05-May-22			Bond Future	156.57	156.6139	156.5707	156.6139	164.00
10/12/2021	2025 On 04-August-22			Bond Future	156.92	156.9599	156.9153	156.9599	0.00
10/12/2021	2025 On 03-November-22			Bond Future	158.91	158.9564	158.9111	158.9564	0.00
10/12/2021	2029 On 03-February-22			Bond Future	113.57	113.5607	113.5666	113.5607	2,715.00
10/12/2021	2029 On 05-May-22			Bond Future	113.74	113.7375	113.7429	113.7375	186.00
10/12/2021	2029 On 04-August-22			Bond Future	115.16	115.1591	115.1645	115.1591	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
10/12/2021	2029 On 03-November-22			Bond Future	115.41	115.4007	115.4054	115.4007	0.00
10/12/2021	2030 On 03-February-22			Bond Future	9.59	91.4612	9.5950	91.4612	83,474.00
10/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	134	0	134	0	0.00
10/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2285	2	2285	2	0.00
10/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	6284	6	6284	6	0.00
10/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1346	1	1346	1	1,000.00
10/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	1877	2	1877	2	0.00
10/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	956	1	956	1	0.00
10/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	934	1	934	1	0.00
10/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	21	0	21	0	101.00
10/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	163	0	163	0	1,000.00
10/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	1943	2	1943	2	950.00
10/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	978	1	978	1	0.00
10/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	871	1	871	1	0.00
10/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	385	0	385	0	0.00
10/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	772	1	772	1	0.00
10/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	519	1	519	1	950.00
10/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	2593	3	2593	3	0.00
10/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	2051	2	2051	2	101.00
10/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2993	3	2993	3	0.00
10/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1887	2	1887	2	0.00
10/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1732	2	1732	2	0.00
10/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	890	1	890	1	0.00
10/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	724	1	724	1	8,000.00
10/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	4124	4	4124	4	0.00
10/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	6539	7	6539	7	0.00
10/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	4369	4	4369	4	0.00
10/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1793	2	1793	2	0.00
10/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1762	2	1762	2	0.00
10/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	926	1	926	1	101.00
10/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	1320	1	1320	1	0.00
10/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	75	0	75	0	1,000.00
10/12/2021	2030 On 05-May-22			Bond Future	9.81	92.5459	9.8125	92.5459	14,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	6380	6	6380	6	0.00
10/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3241	3	3241	3	0.00
10/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	405	0	405	0	200.00
10/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	482	0	482	0	1,800.00
10/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1122	1	1122	1	0.00
10/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	36	0	36	0	200.00
10/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3273	3	3273	3	0.00
10/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	3306	3	3306	3	0.00
10/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	2506	3	2506	3	0.00
10/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	98	0	98	0	1,800.00
10/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	202	0	202	0	1,073.00
10/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	8970	9	8970	9	0.00
10/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	5596	6	5596	6	0.00
10/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	5245	5	5245	5	0.00
10/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	1348	1	1348	1	0.00
10/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	1364	1	1364	1	200.00
10/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	11250	11	11250	11	0.00
10/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	7239	7	7239	7	0.00
10/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	3471	3	3471	3	1,073.00
10/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1380	1	1380	1	0.00
10/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	504	1	504	1	1,800.00
10/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1823	2	1823	2	1,073.00
10/12/2021	2030 On 04-August-22			Bond Future	10.05	89.6275	10.0468	89.6275	0.00
10/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	774	1	774	1	800.00
10/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1523	2	1523	2	0.00
10/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	246	0	246	0	800.00
10/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1541	2	1541	2	0.00
10/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1560	2	1560	2	0.00
10/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	5403	5	5403	5	0.00
10/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	1185	1	1185	1	800.00
10/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3944	4	3944	4	0.00
10/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3975	4	3975	4	0.00
10/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	9184	9	9184	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
10/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	4006	4	4006	4	0.00
10/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	5742	6	5742	6	0.00
10/12/2021	2030 On 03-November-22			Bond Future	10.27	90.7966	10.2720	90.7966	0.00
10/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	2603	3	2603	3	0.00
10/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	2581	3	2581	3	0.00
10/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	2626	3	2626	3	0.00
10/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	3430	3	3430	3	0.00
10/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	3479	3	3479	3	0.00
10/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	3454	3	3454	3	0.00
10/12/2021	2032 On 03-February-22			Bond Future	10.05	91.7130	10.0497	91.7130	117,979.00
10/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	22	0	22	0	198.00
10/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	70	0	70	0	97.00
10/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	409	0	409	0	0.00
10/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	5219	5	5219	5	0.00
10/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	4977	5	4977	5	0.00
10/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	2919	3	2919	3	0.00
10/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	2510	3	2510	3	0.00
10/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1047	1	1047	1	900.00
10/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	1744	2	1744	2	0.00
10/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	483	1	483	1	210.00
10/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	2877	3	2877	3	0.00
10/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	3262	3	3262	3	0.00
10/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	2794	3	2794	3	0.00
10/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	2835	3	2835	3	0.00
10/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	838	1	838	1	0.00
10/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	565	1	565	1	0.00
10/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	423	0	423	0	400.00
10/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	6099	6	6099	6	0.00
10/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	3798	4	3798	4	0.00
10/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	3844	4	3844	4	0.00
10/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	404	0	404	0	97.00
10/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	641	1	641	1	198.00
10/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	413	0	413	0	0.00

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10/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	131	0	131	0	210.00
10/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	6959	7	6959	7	0.00
10/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	3198	3	3198	3	0.00
10/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	2240	2	2240	2	198.00
10/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1919	2	1919	2	900.00
10/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	670	1	670	1	0.00
10/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	684	1	684	1	0.00
10/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	539	1	539	1	210.00
10/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	794	1	794	1	400.00
10/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	655	1	655	1	0.00
10/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	3017	3	3017	3	0.00
10/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	2799	3	2799	3	0.00
10/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	1223	1	1223	1	97.00
10/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	233	0	233	0	900.00
10/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	207	0	207	0	400.00
10/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	3244	3	3244	3	0.00
10/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	5550	6	5550	6	0.00
10/12/2021	2032 On 05-May-22			Bond Future	10.25	88.6539	10.2545	88.6539	20,406.00
10/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	5090	5	5090	5	0.00
10/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	5174	5	5174	5	0.00
10/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2101	2	2101	2	780.00
10/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	2420	2	2420	2	993.00
10/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	768	1	768	1	780.00
10/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	5132	5	5132	5	0.00
10/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	5764	6	5764	6	0.00
10/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	4925	5	4925	5	0.00
10/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	976	1	976	1	993.00
10/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	768	1	768	1	780.00
10/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	930	1	930	1	0.00
10/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	919	1	919	1	0.00
10/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	2221	2	2221	2	0.00
10/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	4665	5	4665	5	0.00
10/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	2520	3	2520	3	0.00

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10/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	908	1	908	1	0.00
10/12/2021	2032 On 04-August-22			Bond Future	10.47	89.6911	10.4674	89.6911	0.00
10/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	6884	7	6884	7	0.00
10/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	8075	8	8075	8	0.00
10/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2127	2	2127	2	0.00
10/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2152	2	2152	2	0.00
10/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2177	2	2177	2	0.00
10/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	315	0	315	0	800.00
10/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1105	1	1105	1	800.00
10/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	5304	5	5304	5	0.00
10/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	9000	9	9000	9	0.00
10/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	3568	4	3568	4	0.00
10/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	3598	4	3598	4	0.00
10/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	3537	4	3537	4	0.00
10/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	773	1	773	1	0.00
10/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	1001	1	1001	1	800.00
10/12/2021	2032 On 03-November-22			Bond Future	10.68	86.7155	10.6816	86.7155	0.00
10/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3219	3	3219	3	0.00
10/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	3334	3	3334	3	0.00
10/12/2021	2033 On 03-February-22			Bond Future	111.10	110.6090	111.1026	110.6090	7,393.00
10/12/2021	2033 On 05-May-22			Bond Future	111.17	110.6682	111.1674	110.6682	2,121.00
10/12/2021	2033 On 04-August-22			Bond Future	112.56	112.0515	112.5568	112.0515	0.00
10/12/2021	2033 On 03-November-22			Bond Future	112.68	112.1729	112.6838	112.1729	0.00
10/12/2021	2037 On 03-February-22			Bond Future	10.77	83.6773	10.7688	83.6773	119,311.00
10/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	4712	5	4712	5	0.00
10/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	4611	5	4611	5	0.00
10/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	4661	5	4661	5	0.00
10/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	380	0	380	0	0.00
10/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	397	0	397	0	0.00
10/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	389	0	389	0	0.00
10/12/2021	2037 On 05-May-22			Bond Future	10.96	84.6698	10.9650	84.6698	11,855.00
10/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	6227	6	6227	6	0.00
10/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	6136	6	6136	6	0.00

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10/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	6181	6	6181	6	0.00
10/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	1013	1	1013	1	0.00
10/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	1036	1	1036	1	0.00
10/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	1024	1	1024	1	0.00
10/12/2021	2037 On 04-August-22			Bond Future	11.17	81.4042	11.1726	81.4042	0.00
10/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2463	3	2463	3	0.00
10/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3364	3	3364	3	1,050.00
10/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4089	4	4089	4	0.00
10/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	756	1	756	1	50.00
10/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	6177	6	6177	6	0.00
10/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2409	2	2409	2	0.00
10/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2436	3	2436	3	0.00
10/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	4154	4	4154	4	0.00
10/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1649	2	1649	2	1,050.00
10/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	4083	4	4083	4	0.00
10/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	7683	8	7683	8	0.00
10/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	4119	4	4119	4	50.00
10/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2606	3	2606	3	50.00
10/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	3138	3	3138	3	0.00
10/12/2021	2037 On 03-November-22			Bond Future	11.37	82.4710	11.3687	82.4710	0.00
10/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3528	4	3528	4	0.00
10/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	3588	4	3588	4	0.00
10/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	3558	4	3558	4	0.00
10/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3907	4	3907	4	0.00
10/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3937	4	3937	4	0.00
10/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3877	4	3877	4	0.00
10/12/2021	2038 On 03-February-22			Bond Future	125.89	125.2251	125.8868	125.2251	6,294.00
10/12/2021	2038 On 05-May-22			Bond Future	127.41	126.7404	127.4097	126.7404	677.00
10/12/2021	2038 On 04-August-22			Bond Future	127.19	126.5117	127.1884	126.5117	0.00
10/12/2021	2038 On 03-November-22			Bond Future	128.81	128.1211	128.8063	128.1211	0.00
10/12/2021	2040 On 03-February-22			Bond Future	10.88	85.8957	10.8753	85.8957	87,884.00
10/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	933	1	933	1	2,000.00
10/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	5031	5	5031	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
10/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	5085	5	5085	5	0.00
10/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	5140	5	5140	5	0.00
10/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	433	0	433	0	0.00
10/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	424	0	424	0	0.00
10/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	415	0	415	0	0.00
10/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2870	3	2870	3	0.00
10/12/2021	2040 On 05-May-22			Bond Future	11.07	86.9145	11.0652	86.9145	8,568.00
10/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6418	7	6418	7	0.00
10/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6466	7	6466	7	0.00
10/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	244	0	244	0	1,200.00
10/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6515	7	6515	7	0.00
10/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1337	1	1337	1	1,200.00
10/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	12091	12	12091	12	0.00
10/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	303	0	303	0	1,200.00
10/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	1071	1	1071	1	0.00
10/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4775	5	4775	5	0.00
10/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	1059	1	1059	1	0.00
10/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	9322	9	9322	9	0.00
10/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	1083	1	1083	1	0.00
10/12/2021	2040 On 04-August-22			Bond Future	11.27	83.4248	11.2660	83.4248	0.00
10/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	7429	8	7429	8	0.00
10/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2663	3	2663	3	0.00
10/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	324	0	324	0	460.00
10/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1753	2	1753	2	460.00
10/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2693	3	2693	3	0.00
10/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2723	3	2723	3	0.00
10/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	4154	4	4154	4	0.00
10/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11638	11	11638	11	0.00
10/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1429	1	1429	1	460.00
10/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	4191	4	4191	4	0.00
10/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5587	5	5587	5	0.00
10/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	4228	4	4228	4	0.00
10/12/2021	2040 On 03-November-22			Bond Future	11.46	84.5184	11.4551	84.5184	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
10/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	3862	4	3862	4	0.00
10/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	3797	4	3797	4	0.00
10/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	3829	4	3829	4	0.00
10/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	4149	4	4149	4	0.00
10/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	4213	4	4213	4	0.00
10/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	4181	4	4181	4	0.00
10/12/2021	2044 On 03-February-22			Bond Future	10.91	82.6936	10.9097	82.6936	57,113.00
10/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	5131	5	5131	5	0.00
10/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	5022	5	5022	5	0.00
10/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	5077	5	5077	5	0.00
10/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	447	0	447	0	0.00
10/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	457	0	457	0	0.00
10/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	438	0	438	0	0.00
10/12/2021	2044 On 05-May-22			Bond Future	11.09	83.6745	11.0900	83.6745	5,735.00
10/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	6521	7	6521	7	0.00
10/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6423	7	6423	7	0.00
10/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6472	7	6472	7	0.00
10/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	1103	1	1103	1	0.00
10/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	1116	1	1116	1	0.00
10/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	1091	1	1091	1	0.00
10/12/2021	2044 On 04-August-22			Bond Future	11.28	80.2719	11.2804	80.2719	0.00
10/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	2854	3	2854	3	0.00
10/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	2791	3	2791	3	0.00
10/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	2822	3	2822	3	0.00
10/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	4107	4	4107	4	0.00
10/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	4144	4	4144	4	0.00
10/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	4070	4	4070	4	0.00
10/12/2021	2044 On 03-November-22			Bond Future	11.46	81.3243	11.4592	81.3243	0.00
10/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	3814	4	3814	4	0.00
10/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	3847	4	3847	4	0.00
10/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	3880	4	3880	4	0.00
10/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	4200	4	4200	4	0.00
10/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	4233	4	4233	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
10/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	4265	4	4265	4	0.00
10/12/2021	2046 On 03-February-22			Bond Future	115.48	115.3795	115.4841	115.3795	15,506.00
10/12/2021	2046 On 05-May-22			Bond Future	115.00	114.8941	114.9997	114.8941	171.00
10/12/2021	2046 On 04-August-22			Bond Future	116.44	116.3305	116.4372	116.3305	0.00
10/12/2021	2046 On 03-November-22			Bond Future	116.00	115.8884	115.9951	115.8884	0.00
10/12/2021	2050 On 03-February-22			Bond Future	117.38	115.6185	117.3842	115.6185	9,280.00
10/12/2021	2050 On 05-May-22			Bond Future	118.80	117.0174	118.8041	117.0174	379.00
10/12/2021	2050 On 04-August-22			Bond Future	118.28	116.4671	118.2751	116.4671	0.00
10/12/2021	2050 On 03-November-22			Bond Future	119.78	117.9487	119.7796	117.9487	0.00
10/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	AL37 On 03-February-22			Index Future	808.65	809.4830	808.6450	809.4830	0.00
10/12/2021	AL37 On 05-May-22			Index Future	818.23	819.0780	818.2270	819.0780	0.00
10/12/2021	AL37 On 04-August-22			Index Future	828.15	829.0110	828.1490	829.0110	0.00
10/12/2021	AL37 On 03-November-22			Index Future	838.59	839.4670	838.5930	839.4670	0.00
10/12/2021	AL7T On 03-February-22			Index Future	921.44	921.9840	921.4350	921.9840	0.00
10/12/2021	AL7T On 05-May-22			Index Future	932.35	932.9120	932.3540	932.9120	0.00
10/12/2021	AL7T On 04-August-22			Index Future	943.66	944.2260	943.6600	944.2260	0.00
10/12/2021	AL7T On 03-November-22			Index Future	955.56	956.1360	955.5600	956.1360	0.00
10/12/2021	ALBI On 03-February-22			Index Future	817.10	818.8190	817.0990	818.8190	193.00
10/12/2021	ALBI On 05-May-22			Index Future	826.78	828.5240	826.7810	828.5240	29.00
10/12/2021	ALBI On 04-August-22			Index Future	836.81	838.5720	836.8070	838.5720	0.00
10/12/2021	ALBI On 03-November-22			Index Future	847.36	849.1490	847.3600	849.1490	0.00
10/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C040 On 31-January-40			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
10/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2021	ES33 On 03-February-22			Bond Future	11.53	77.7319	11.5341	77.7319	263.00
10/12/2021	ES33 On 05-May-22			Bond Future	11.78	74.8948	11.7755	74.8948	87.00
10/12/2021	ES33 On 04-August-22			Bond Future	12.03	75.7834	12.0272	75.7834	0.00
10/12/2021	ES33 On 03-November-22			Bond Future	12.28	73.0184	12.2824	73.0184	0.00
10/12/2021	ES42 On 03-February-22			Bond Future	11.96	76.6038	11.9596	76.6038	3,579.00
10/12/2021	ES42 On 05-May-22			Bond Future	12.19	73.2723	12.1853	73.2723	1,190.00
10/12/2021	ES42 On 04-August-22			Bond Future	12.41	74.1402	12.4142	74.1402	0.00
10/12/2021	ES42 On 03-November-22			Bond Future	12.65	70.8749	12.6469	70.8749	0.00
10/12/2021	GOVI On 03-February-22			GOVI	806.53	808.1610	806.5330	808.1610	983.00
10/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	137930	15	137930	15	0.00
10/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	137830	15	137830	15	0.00
10/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	137730	15	137730	15	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
10/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 05-May-22			GOVI	816.09	817.7400	816.0900	817.7400	0.00
10/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	278600	30	278600	30	0.00
10/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	278500	30	278500	30	0.00
10/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	278400	29	278400	29	0.00
10/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 04-August-22			GOVI	825.99	827.6570	825.9860	827.6570	0.00
10/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	67260	8	67260	8	0.00
10/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	67160	8	67160	8	0.00
10/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	67060	8	67060	8	0.00
10/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 03-November-22			GOVI	836.40	838.0960	836.4030	838.0960	0.00
10/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	159730	18	159730	18	0.00
10/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	159930	18	159930	18	0.00
10/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	159830	18	159830	18	0.00
10/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
10/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
10/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2021	IGOV On 03-February-22			Index Future	305.85	304.7050	305.8490	304.7050	483.00
10/12/2021	IGOV On 05-May-22			Index Future	309.55	308.3910	309.5480	308.3910	16.00
10/12/2021	IGOV On 04-August-22			Index Future	313.38	312.2050	313.3760	312.2050	0.00
10/12/2021	IGOV On 03-November-22			Index Future	317.40	316.2160	317.4010	316.2160	0.00
10/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
10/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	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
10/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1250	3.8750	96.1250	0.00
10/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0950	3.9350	96.0950	0.00
10/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8400	4.1800	95.8400	0.00
10/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7900	4.2450	95.7900	0.00
10/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.56	95.4800	4.5600	95.4800	0.00
10/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.62	95.4300	4.6200	95.4300	0.00
10/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1700	4.8700	95.1700	72.00
10/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.26	94.7950	5.2550	94.7950	0.00
10/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.72	94.3200	5.7200	94.3200	68.00
10/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.97	94.1150	5.9700	94.1150	0.00
10/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.27	93.8400	6.2650	93.8400	0.00
10/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.44	93.6550	6.4350	93.6550	75.00
10/12/2021	R023 On 03-February-22			Bond Future	5.18	106.2137	5.1805	106.2137	16,327.00
10/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	133	0	133	0	0.00
10/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	138	0	138	0	0.00
10/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	142	0	142	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
10/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	246	0	246	0	0.00
10/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	252	0	252	0	0.00
10/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	258	0	258	0	0.00
10/12/2021	R023 On 05-May-22			Bond Future	5.30	103.5624	5.2998	103.5624	835.00
10/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	851	1	851	1	0.00
10/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	858	1	858	1	0.00
10/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	865	1	865	1	0.00
10/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	67	0	67	0	0.00
10/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	68	0	68	0	0.00
10/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	69	0	69	0	0.00
10/12/2021	R023 On 04-August-22			Bond Future	5.47	104.8031	5.4701	104.8031	0.00
10/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	440	1	440	1	0.00
10/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	444	1	444	1	0.00
10/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	449	1	449	1	0.00
10/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	128	0	128	0	0.00
10/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	130	0	130	0	0.00
10/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	131	0	131	0	0.00
10/12/2021	R023 On 03-November-22			Bond Future	5.80	102.2304	5.8026	102.2304	0.00
10/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	375	0	375	0	0.00
10/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	371	0	371	0	0.00
10/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	373	0	373	0	0.00
10/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	232	0	232	0	0.00
10/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	233	0	233	0	0.00
10/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	231	0	231	0	0.00
10/12/2021	R035 On 03-February-22			Bond Future	10.59	92.1284	10.5856	92.1284	108,629.00
10/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	96	0	96	0	683.00
10/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	468	1	468	1	280.00
10/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	4930	5	4930	5	0.00
10/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	4472	5	4472	5	0.00
10/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	7828	8	7828	8	0.00
10/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	3543	4	3543	4	0.00
10/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	721	1	721	1	500.00
10/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	245	0	245	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	7028	7	7028	7	0.00
10/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	4674	5	4674	5	0.00
10/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	5239	5	5239	5	0.00
10/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	4372	5	4372	5	0.00
10/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	4422	5	4422	5	0.00
10/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	3449	4	3449	4	0.00
10/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	3830	4	3830	4	0.00
10/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	965	1	965	1	1,600.00
10/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	1724	2	1724	2	0.00
10/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	1863	2	1863	2	0.00
10/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	762	1	762	1	200.00
10/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	941	1	941	1	0.00
10/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	2529	2	2529	2	500.00
10/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	2876	3	2876	3	0.00
10/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	2967	3	2967	3	0.00
10/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1569	2	1569	2	200.00
10/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	2488	2	2488	2	0.00
10/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	650	1	650	1	1,600.00
10/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	444	0	444	0	0.00
10/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	453	0	453	0	0.00
10/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	313	0	313	0	683.00
10/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	398	0	398	0	200.00
10/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	357	0	357	0	500.00
10/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	139	0	139	0	280.00
10/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	4644	5	4644	5	0.00
10/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	573	1	573	1	200.00
10/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	1454	1	1454	1	683.00
10/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	95	0	95	0	1,800.00
10/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	434	0	434	0	0.00
10/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	678	1	678	1	280.00
10/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	3647	4	3647	4	0.00
10/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	6018	6	6018	6	0.00
10/12/2021	R035 On 05-May-22			Bond Future	10.78	88.7425	10.7844	88.7425	8,926.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	6105	6	6105	6	0.00
10/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	2724	3	2724	3	0.00
10/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	10807	11	10807	11	0.00
10/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	6013	6	6013	6	0.00
10/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	6059	6	6059	6	0.00
10/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	2402	2	2402	2	1,200.00
10/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2803	3	2803	3	0.00
10/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	974	1	974	1	0.00
10/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	985	1	985	1	0.00
10/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	308	0	308	0	1,200.00
10/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	2504	2	2504	2	1,200.00
10/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	962	1	962	1	0.00
10/12/2021	R035 On 04-August-22			Bond Future	10.99	89.7785	10.9931	89.7785	0.00
10/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	3628	4	3628	4	0.00
10/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	7851	8	7851	8	0.00
10/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2430	3	2430	3	0.00
10/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	1880	2	1880	2	400.00
10/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2375	2	2375	2	0.00
10/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2403	2	2403	2	0.00
10/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	640	1	640	1	100.00
10/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2159	2	2159	2	0.00
10/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	374	0	374	0	400.00
10/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	9882	10	9882	10	0.00
10/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	4326	4	4326	4	100.00
10/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	8013	8	8013	8	0.00
10/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	4738	5	4738	5	0.00
10/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	4010	4	4010	4	0.00
10/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	4044	4	4044	4	0.00
10/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2808	3	2808	3	100.00
10/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3976	4	3976	4	0.00
10/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	1103	1	1103	1	400.00
10/12/2021	R035 On 03-November-22			Bond Future	11.20	86.4740	11.2023	86.4740	0.00
10/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	3481	4	3481	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
10/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	3451	4	3451	4	0.00
10/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	3511	4	3511	4	0.00
10/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3818	4	3818	4	0.00
10/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3876	4	3876	4	0.00
10/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3847	4	3847	4	0.00
10/12/2021	R186 On 03-February-22			Bond Future	7.98	111.4971	7.9840	111.4971	68,840.00
10/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	126	0	126	0	0.00
10/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	131	0	131	0	0.00
10/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	136	0	136	0	0.00
10/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	3065	3	3065	3	0.00
10/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	3104	3	3104	3	0.00
10/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	3142	3	3142	3	0.00
10/12/2021	R186 On 05-May-22			Bond Future	8.20	112.8186	8.2042	112.8186	4,514.00
10/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	2659	3	2659	3	0.00
10/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	105	0	105	0	3,600.00
10/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	3517	4	3517	4	0.00
10/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	1848	2	1848	2	0.00
10/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	1938	2	1938	2	454.00
10/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1024	1	1024	1	435.00
10/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	1826	2	1826	2	0.00
10/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	4262	4	4262	4	0.00
10/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	1870	2	1870	2	0.00
10/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1491	2	1491	2	454.00
10/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	318	0	318	0	435.00
10/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	496	1	496	1	3,600.00
10/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	3429	3	3429	3	0.00
10/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	4078	4	4078	4	0.00
10/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1747	2	1747	2	0.00
10/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1410	1	1410	1	0.00
10/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	461	0	461	0	454.00
10/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1445	1	1445	1	0.00
10/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	2325	2	2325	2	0.00
10/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1359	1	1359	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
10/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1428	1	1428	1	0.00
10/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	636	1	636	1	454.00
10/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	6180	6	6180	6	0.00
10/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	940	1	940	1	4,035.00
10/12/2021	R186 On 04-August-22			Bond Future	8.44	108.8679	8.4433	108.8679	0.00
10/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1436	1	1436	1	0.00
10/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	223	0	223	0	3,600.00
10/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1419	1	1419	1	0.00
10/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1454	2	1454	2	0.00
10/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1143	1	1143	1	3,600.00
10/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	5470	6	5470	6	0.00
10/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	591	1	591	1	3,600.00
10/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2563	2	2563	2	0.00
10/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2605	3	2605	3	0.00
10/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5981	6	5981	6	0.00
10/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2978	3	2978	3	0.00
10/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2583	3	2583	3	0.00
10/12/2021	R186 On 03-November-22			Bond Future	8.69	110.2783	8.6899	110.2783	0.00
10/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2074	2	2074	2	0.00
10/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2038	2	2038	2	0.00
10/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2056	2	2056	2	0.00
10/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2587	3	2587	3	0.00
10/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2605	3	2605	3	0.00
10/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2570	3	2570	3	0.00
10/12/2021	R197 On 03-February-22			Bond Future	322.23	322.0764	322.2282	322.0764	1,132.00
10/12/2021	R197 On 05-May-22			Bond Future	326.13	325.9731	326.1256	325.9731	237.00
10/12/2021	R197 On 04-August-22			Bond Future	321.84	321.6884	321.8403	321.6884	0.00
10/12/2021	R197 On 03-November-22			Bond Future	325.93	325.7811	325.9344	325.7811	0.00
10/12/2021	R202 On 03-February-22			Bond Future	242.67	241.7176	242.6679	241.7176	7,693.00
10/12/2021	R202 On 05-May-22			Bond Future	245.60	244.6419	245.6030	244.6419	413.00
10/12/2021	R202 On 04-August-22			Bond Future	244.23	243.2598	244.2315	243.2598	0.00
10/12/2021	R202 On 03-November-22			Bond Future	247.34	246.3542	247.3377	246.3542	0.00
10/12/2021	R209 On 03-February-22			Bond Future	10.54	71.2205	10.5443	71.2205	20,166.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	3198	3	3198	3	0.00
10/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3115	3	3115	3	0.00
10/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	3157	3	3157	3	0.00
10/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	517	0	517	0	0.00
10/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	528	0	528	0	0.00
10/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	506	0	506	0	0.00
10/12/2021	R209 On 05-May-22			Bond Future	10.72	68.9236	10.7228	68.9236	5,396.00
10/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	4746	5	4746	5	0.00
10/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	6975	7	6975	7	0.00
10/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	4707	5	4707	5	0.00
10/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	361	0	361	0	8,525.00
10/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2316	2	2316	2	0.00
10/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	4668	5	4668	5	0.00
10/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	962	1	962	1	0.00
10/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	2168	2	2168	2	12,050.00
10/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	5969	6	5969	6	0.00
10/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	951	1	951	1	0.00
10/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	488	0	488	0	12,050.00
10/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	939	1	939	1	0.00
10/12/2021	R209 On 04-August-22			Bond Future	10.91	69.7285	10.9062	69.7285	0.00
10/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	1938	2	1938	2	0.00
10/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	1985	2	1985	2	0.00
10/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	1961	2	1961	2	0.00
10/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3729	4	3729	4	0.00
10/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3761	4	3761	4	0.00
10/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3697	4	3697	4	0.00
10/12/2021	R209 On 03-November-22			Bond Future	11.09	67.4990	11.0887	67.4990	0.00
10/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	3006	3	3006	3	0.00
10/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	3032	3	3032	3	0.00
10/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3058	3	3058	3	0.00
10/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	3364	3	3364	3	0.00
10/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	3390	3	3390	3	0.00
10/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	3416	3	3416	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
10/12/2021	R210 On 03-February-22			Bond Future	212.93	212.5523	212.9255	212.5523	1,330.00
10/12/2021	R210 On 05-May-22			Bond Future	212.65	212.2721	212.6488	212.2721	104.00
10/12/2021	R210 On 04-August-22			Bond Future	215.31	214.9255	215.3067	214.9255	0.00
10/12/2021	R210 On 03-November-22			Bond Future	215.13	214.7459	215.1301	214.7459	0.00
10/12/2021	R213 On 03-February-22			Bond Future	9.87	86.2664	9.8666	86.2664	22,660.00
10/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	176	0	176	0	220.00
10/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	2605	3	2605	3	0.00
10/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4020	4	4020	4	0.00
10/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2242	2	2242	2	0.00
10/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2313	2	2313	2	0.00
10/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	1619	2	1619	2	0.00
10/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	229	0	229	0	430.00
10/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	704	1	704	1	0.00
10/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1082	1	1082	1	0.00
10/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	1649	2	1649	2	0.00
10/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	16	0	16	0	200.00
10/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	36	0	36	0	102.00
10/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	4321	4	4321	4	0.00
10/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	1679	2	1679	2	0.00
10/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	1741	2	1741	2	0.00
10/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	1046	1	1046	1	430.00
10/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	1088	1	1088	1	0.00
10/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	3704	4	3704	4	0.00
10/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	2222	2	2222	2	200.00
10/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	250	0	250	0	220.00
10/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	5868	6	5868	6	0.00
10/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	293	0	293	0	430.00
10/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	6825	7	6825	7	0.00
10/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	1110	1	1110	1	0.00
10/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1642	2	1642	2	102.00
10/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	1132	1	1132	1	0.00
10/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	744	1	744	1	220.00
10/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	775	1	775	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	629	1	629	1	102.00
10/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	4038	4	4038	4	0.00
10/12/2021	R213 On 05-May-22			Bond Future	10.07	83.7571	10.0679	83.7571	0.00
10/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	3939	4	3939	4	0.00
10/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	3975	4	3975	4	0.00
10/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	3904	4	3904	4	0.00
10/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	1087	1	1087	1	0.00
10/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	1100	1	1100	1	0.00
10/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	1113	1	1113	1	0.00
10/12/2021	R213 On 04-August-22			Bond Future	10.28	84.7379	10.2806	84.7379	0.00
10/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	1747	2	1747	2	0.00
10/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	1705	2	1705	2	0.00
10/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	1726	2	1726	2	0.00
10/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3647	4	3647	4	0.00
10/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3707	4	3707	4	0.00
10/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3676	4	3676	4	0.00
10/12/2021	R213 On 03-November-22			Bond Future	10.50	82.3105	10.4965	82.3105	0.00
10/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	2798	3	2798	3	0.00
10/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	2750	3	2750	3	0.00
10/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	2774	3	2774	3	0.00
10/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	3283	3	3283	3	0.00
10/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	3307	3	3307	3	0.00
10/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	3259	3	3259	3	0.00
10/12/2021	R214 On 03-February-22			Bond Future	10.86	68.3806	10.8633	68.3806	17,604.00
10/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3423	4	3423	4	0.00
10/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3466	4	3466	4	0.00
10/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3509	4	3509	4	0.00
10/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	506	0	506	0	0.00
10/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	495	0	495	0	0.00
10/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	485	0	485	0	0.00
10/12/2021	R214 On 05-May-22			Bond Future	11.03	65.9115	11.0338	65.9115	441.00
10/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	4751	5	4751	5	0.00
10/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	4790	5	4790	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
10/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	4830	5	4830	5	0.00
10/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	1028	1	1028	1	0.00
10/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	1016	1	1016	1	0.00
10/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	1005	1	1005	1	0.00
10/12/2021	R214 On 04-August-22			Bond Future	11.21	66.6804	11.2112	66.6804	0.00
10/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2231	2	2231	2	0.00
10/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2256	2	2256	2	0.00
10/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2282	2	2282	2	0.00
10/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3540	3	3540	3	0.00
10/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3509	3	3509	3	0.00
10/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3571	3	3571	3	0.00
10/12/2021	R214 On 03-November-22			Bond Future	11.39	64.2729	11.3874	64.2729	0.00
10/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3210	3	3210	3	0.00
10/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3237	3	3237	3	0.00
10/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3183	3	3183	3	0.00
10/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3384	3	3384	3	0.00
10/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3410	3	3410	3	0.00
10/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3437	3	3437	3	0.00
10/12/2021	R248 On 03-February-22			Bond Future	10.85	86.1368	10.8526	86.1368	192,271.00
10/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	268	0	268	0	900.00
10/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2414	3	2414	3	1,400.00
10/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	4906	5	4906	5	0.00
10/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1289	1	1289	1	0.00
10/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	391	0	391	0	1,300.00
10/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	4795	5	4795	5	0.00
10/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	4851	5	4851	5	0.00
10/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	1999	2	1999	2	900.00
10/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	554	1	554	1	100.00
10/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	759	1	759	1	0.00
10/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	114	0	114	0	0.00
10/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	41	0	41	0	0.00
10/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	8354	8	8354	8	0.00
10/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	6739	6	6739	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
10/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	3391	3	3391	3	0.00
10/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1656	1	1656	1	0.00
10/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	497	0	497	0	0.00
10/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	5257	5	5257	5	0.00
10/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	4582	4	4582	4	0.00
10/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	3960	4	3960	4	0.00
10/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	2411	2	2411	2	0.00
10/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	1356	1	1356	1	0.00
10/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	518	0	518	0	0.00
10/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	507	0	507	0	0.00
10/12/2021	R248 On 05-May-22			Bond Future	11.02	82.7429	11.0219	82.7429	2,035.00
10/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6399	7	6399	7	0.00
10/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	6300	7	6300	7	0.00
10/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	6350	7	6350	7	0.00
10/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	1173	1	1173	1	0.00
10/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	1147	1	1147	1	0.00
10/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	1160	1	1160	1	0.00
10/12/2021	R248 On 04-August-22			Bond Future	11.20	83.7082	11.1983	83.7082	0.00
10/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	2897	3	2897	3	0.00
10/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	2833	3	2833	3	0.00
10/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	2865	3	2865	3	0.00
10/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	4320	4	4320	4	0.00
10/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	4358	4	4358	4	0.00
10/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	4281	4	4281	4	0.00
10/12/2021	R248 On 03-November-22			Bond Future	11.37	80.3882	11.3734	80.3882	0.00
10/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	3850	4	3850	4	0.00
10/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	3884	4	3884	4	0.00
10/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	3918	4	3918	4	0.00
10/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	4344	4	4344	4	0.00
10/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	4310	4	4310	4	0.00
10/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	4277	4	4277	4	0.00