



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
30/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	2025 On 03-February-22			Bond Future	155.33	155.3231	155.3275	155.3231	5,554.00
30/12/2021	2025 On 05-May-22			Bond Future	157.20	157.1925	157.1961	157.1925	164.00
30/12/2021	2025 On 04-August-22			Bond Future	157.53	157.5279	157.5315	157.5279	0.00
30/12/2021	2025 On 03-November-22			Bond Future	159.52	159.5126	159.5159	159.5126	0.00
30/12/2021	2029 On 03-February-22			Bond Future	114.13	113.5185	114.1269	113.5185	3,872.00
30/12/2021	2029 On 05-May-22			Bond Future	114.30	113.6836	114.2988	113.6836	591.00
30/12/2021	2029 On 04-August-22			Bond Future	115.72	115.0932	115.7158	115.0932	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
30/12/2021	2029 On 03-November-22			Bond Future	115.95	115.3184	115.9487	115.3184	0.00
30/12/2021	2030 On 03-February-22			Bond Future	9.51	92.1768	9.5083	92.1768	82,785.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	80	0	80	0	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2386	3	2386	3	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	6673	7	6673	7	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1329	2	1329	2	1,000.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1929	2	1929	2	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	896	1	896	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	872	1	872	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	7	0	7	0	101.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	102	0	102	0	1,000.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2002	2	2002	2	950.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	920	1	920	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	803	1	803	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	299	0	299	0	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	696	1	696	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	432	1	432	1	950.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2055	2	2055	2	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1525	1	1525	1	101.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2457	2	2457	2	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1370	1	1370	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1224	1	1224	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	499	0	499	0	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	375	0	375	0	8,000.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3614	3	3614	3	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	6075	6	6075	6	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3865	4	3865	4	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1281	1	1281	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1252	1	1252	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	528	0	528	0	101.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	853	1	853	1	0.00
30/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	14	0	14	0	1,000.00
30/12/2021	2030 On 05-May-22			Bond Future	9.72	93.2638	9.7229	93.2638	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
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	6708	7	6708	7	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3457	4	3457	4	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	419	0	419	0	200.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	499	1	499	1	1,800.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1180	1	1180	1	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	27	0	27	0	200.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3492	4	3492	4	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3526	4	3526	4	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	2672	3	2672	3	0.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	82	0	82	0	1,800.00
30/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	181	0	181	0	1,073.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	8505	8	8505	8	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5161	5	5161	5	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4814	5	4814	5	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1119	1	1119	1	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1133	1	1133	1	200.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	10792	10	10792	10	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	6769	6	6769	6	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	3080	3	3080	3	1,073.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1147	1	1147	1	0.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	384	0	384	0	1,800.00
30/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1540	1	1540	1	1,073.00
30/12/2021	2030 On 04-August-22			Bond Future	9.95	90.3448	9.9546	90.3448	0.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	847	1	847	1	800.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1645	2	1645	2	0.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	250	0	250	0	800.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1665	2	1665	2	0.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1684	2	1684	2	0.00
30/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	5714	6	5714	6	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	1052	1	1052	1	800.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3622	3	3622	3	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3653	3	3653	3	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	8743	8	8743	8	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
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3683	3	3683	3	0.00
30/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	5370	5	5370	5	0.00
30/12/2021	2030 On 03-November-22			Bond Future	10.18	91.5112	10.1777	91.5112	0.00
30/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2796	3	2796	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2772	3	2772	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2820	3	2820	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3184	3	3184	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3231	3	3231	3	0.00
30/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3207	3	3207	3	0.00
30/12/2021	2032 On 03-February-22			Bond Future	9.96	92.5624	9.9648	92.5624	123,757.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	10	0	10	0	198.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	44	0	44	0	97.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	358	0	358	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5320	6	5320	6	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5575	6	5575	6	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3069	3	3069	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3115	3	3115	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1809	2	1809	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2666	3	2666	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1027	1	1027	1	900.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1452	2	1452	2	100.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	431	1	431	1	210.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3023	3	3023	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4118	4	4118	4	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2978	3	2978	3	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	799	1	799	1	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	372	0	372	0	400.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	513	1	513	1	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6497	7	6497	7	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3489	4	3489	4	0.00
30/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4069	4	4069	4	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	191	0	191	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	274	0	274	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	36	0	36	0	210.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	6454	6	6454	6	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2654	2	2654	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1708	1	1708	1	198.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1406	1	1406	1	900.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	376	0	376	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	185	0	185	0	97.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	365	0	365	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	345	0	345	0	198.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	457	0	457	0	400.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2472	2	2472	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2255	2	2255	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1016	1	1016	1	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	795	1	795	1	97.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	355	0	355	0	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	70	0	70	0	400.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	84	0	84	0	900.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2701	2	2701	2	0.00
30/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5031	5	5031	5	0.00
30/12/2021	2032 On 05-May-22			Bond Future	10.17	89.5073	10.1671	89.5073	20,406.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5496	6	5496	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5411	6	5411	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	838	1	838	1	780.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2248	2	2248	2	780.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2591	3	2591	3	993.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6102	6	6102	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5240	6	5240	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5453	6	5453	6	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	748	1	748	1	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1900	2	1900	2	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	799	1	799	1	993.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	758	1	758	1	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	614	1	614	1	780.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2175	2	2175	2	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	4243	4	4243	4	0.00
30/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	738	1	738	1	0.00
30/12/2021	2032 On 04-August-22			Bond Future	10.38	90.5459	10.3779	90.5459	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	7268	8	7268	8	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	8478	9	8478	9	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2313	3	2313	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2339	3	2339	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2365	3	2365	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1244	1	1244	1	800.00
30/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	333	0	333	0	800.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	8529	8	8529	8	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	4953	5	4953	5	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3296	3	3296	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3266	3	3266	3	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	686	1	686	1	0.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	896	1	896	1	800.00
30/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3236	3	3236	3	0.00
30/12/2021	2032 On 03-November-22			Bond Future	10.59	87.5698	10.5902	87.5698	0.00
30/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3451	4	3451	4	0.00
30/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	3081	3	3081	3	0.00
30/12/2021	2033 On 03-February-22			Bond Future	113.31	113.2953	113.3130	113.2953	7,281.00
30/12/2021	2033 On 05-May-22			Bond Future	113.39	113.3758	113.3930	113.3758	2,121.00
30/12/2021	2033 On 04-August-22			Bond Future	114.80	114.7814	114.7987	114.7814	0.00
30/12/2021	2033 On 03-November-22			Bond Future	114.94	114.9220	114.9394	114.9220	0.00
30/12/2021	2037 On 03-February-22			Bond Future	10.68	84.5449	10.6757	84.5449	119,310.00
30/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5100	6	5100	6	0.00
30/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	4992	5	4992	5	0.00
30/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5046	5	5046	5	0.00
30/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	166	0	166	0	0.00
30/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	176	0	176	0	0.00
30/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	171	0	171	0	0.00
30/12/2021	2037 On 05-May-22			Bond Future	10.87	85.5420	10.8691	85.5420	11,855.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6583	7	6583	7	0.00
30/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6489	7	6489	7	0.00
30/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6536	7	6536	7	0.00
30/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	766	1	766	1	0.00
30/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	785	1	785	1	0.00
30/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	775	1	775	1	0.00
30/12/2021	2037 On 04-August-22			Bond Future	11.07	82.2784	11.0741	82.2784	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2664	3	2664	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3618	4	3618	4	1,050.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4380	5	4380	5	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	828	1	828	1	50.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	6548	7	6548	7	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2606	3	2606	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2635	3	2635	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3750	4	3750	4	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1418	1	1418	1	1,050.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3682	3	3682	3	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	7154	7	7154	7	0.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3716	3	3716	3	50.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2294	2	2294	2	50.00
30/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2789	3	2789	3	0.00
30/12/2021	2037 On 03-November-22			Bond Future	11.27	83.3457	11.2681	83.3457	0.00
30/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3787	4	3787	4	0.00
30/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3850	4	3850	4	0.00
30/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3818	4	3818	4	0.00
30/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3568	3	3568	3	0.00
30/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3596	3	3596	3	0.00
30/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3540	3	3540	3	0.00
30/12/2021	2038 On 03-February-22			Bond Future	128.68	128.1698	128.6787	128.1698	6,104.00
30/12/2021	2038 On 05-May-22			Bond Future	130.23	129.7124	130.2268	129.7124	677.00
30/12/2021	2038 On 04-August-22			Bond Future	130.03	129.5055	130.0261	129.5055	0.00
30/12/2021	2038 On 03-November-22			Bond Future	131.66	131.1372	131.6644	131.1372	0.00
30/12/2021	2040 On 03-February-22			Bond Future	10.78	86.7511	10.7783	86.7511	90,006.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	884	1	884	1	2,000.00
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5440	6	5440	6	0.00
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5498	6	5498	6	0.00
30/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5556	6	5556	6	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	167	0	167	0	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	162	0	162	0	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	157	0	157	0	0.00
30/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	2146	2	2146	2	0.00
30/12/2021	2040 On 05-May-22			Bond Future	10.97	87.7742	10.9652	87.7742	8,568.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6830	7	6830	7	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6880	7	6880	7	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	246	0	246	0	1,200.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	12663	13	12663	13	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6931	7	6931	7	0.00
30/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1424	2	1424	2	1,200.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	4186	4	4186	4	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	799	1	799	1	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	198	0	198	0	1,200.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	809	1	809	1	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	8646	8	8646	8	0.00
30/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	819	1	819	1	0.00
30/12/2021	2040 On 04-August-22			Bond Future	11.16	84.2859	11.1632	84.2859	0.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	7982	8	7982	8	0.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2975	3	2975	3	0.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	361	0	361	0	460.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2011	2	2011	2	460.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3007	3	3007	3	0.00
30/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3040	3	3040	3	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3794	4	3794	4	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	10999	10	10999	10	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1306	1	1306	1	460.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3829	4	3829	4	0.00
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	5168	5	5168	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
30/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3864	4	3864	4	0.00
30/12/2021	2040 On 03-November-22			Bond Future	11.35	85.3796	11.3499	85.3796	0.00
30/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4175	4	4175	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4107	4	4107	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4141	4	4141	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3789	4	3789	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3849	4	3849	4	0.00
30/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3819	4	3819	4	0.00
30/12/2021	2044 On 03-February-22			Bond Future	10.81	83.4784	10.8147	83.4784	59,709.00
30/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5537	6	5537	6	0.00
30/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5420	6	5420	6	0.00
30/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5478	6	5478	6	0.00
30/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	176	0	176	0	0.00
30/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	181	0	181	0	0.00
30/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	171	0	171	0	0.00
30/12/2021	2044 On 05-May-22			Bond Future	10.99	84.4631	10.9921	84.4631	5,735.00
30/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6933	7	6933	7	0.00
30/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6831	7	6831	7	0.00
30/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6882	7	6882	7	0.00
30/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	837	1	837	1	0.00
30/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	848	1	848	1	0.00
30/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	827	1	827	1	0.00
30/12/2021	2044 On 04-August-22			Bond Future	11.18	81.0614	11.1796	81.0614	0.00
30/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3182	3	3182	3	0.00
30/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3115	3	3115	3	0.00
30/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3148	3	3148	3	0.00
30/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3758	4	3758	4	0.00
30/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3792	4	3792	4	0.00
30/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3723	3	3723	3	0.00
30/12/2021	2044 On 03-November-22			Bond Future	11.36	82.1134	11.3561	82.1134	0.00
30/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4126	4	4126	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4160	4	4160	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4195	4	4195	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
30/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3842	4	3842	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3872	4	3872	4	0.00
30/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3903	4	3903	4	0.00
30/12/2021	2046 On 03-February-22			Bond Future	118.69	118.4787	118.6869	118.4787	15,506.00
30/12/2021	2046 On 05-May-22			Bond Future	118.23	118.0175	118.2277	118.0175	171.00
30/12/2021	2046 On 04-August-22			Bond Future	119.69	119.4809	119.6933	119.4809	0.00
30/12/2021	2046 On 03-November-22			Bond Future	119.28	119.0619	119.2770	119.0619	0.00
30/12/2021	2050 On 03-February-22			Bond Future	121.83	120.4430	121.8340	120.4430	9,280.00
30/12/2021	2050 On 05-May-22			Bond Future	123.30	121.8922	123.2994	121.8922	379.00
30/12/2021	2050 On 04-August-22			Bond Future	122.81	121.3882	122.8127	121.3882	0.00
30/12/2021	2050 On 03-November-22			Bond Future	124.36	122.9175	124.3599	122.9175	0.00
30/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	AL37 On 03-February-22			Index Future	808.61	810.7200	808.6090	810.7200	0.00
30/12/2021	AL37 On 05-May-22			Index Future	818.14	820.2760	818.1360	820.2760	0.00
30/12/2021	AL37 On 04-August-22			Index Future	827.97	830.1400	827.9730	830.1400	0.00
30/12/2021	AL37 On 03-November-22			Index Future	838.31	840.5090	838.3140	840.5090	0.00
30/12/2021	AL7T On 03-February-22			Index Future	926.24	929.6630	926.2400	929.6630	0.00
30/12/2021	AL7T On 05-May-22			Index Future	937.15	940.6210	937.1530	940.6210	0.00
30/12/2021	AL7T On 04-August-22			Index Future	948.42	951.9320	948.4210	951.9320	0.00
30/12/2021	AL7T On 03-November-22			Index Future	960.27	963.8230	960.2660	963.8230	0.00
30/12/2021	ALBI On 03-February-22			Index Future	821.46	824.8360	821.4610	824.8360	193.00
30/12/2021	ALBI On 05-May-22			Index Future	831.14	834.5580	831.1390	834.5580	29.00
30/12/2021	ALBI On 04-August-22			Index Future	841.13	844.5940	841.1330	844.5940	0.00
30/12/2021	ALBI On 03-November-22			Index Future	851.64	855.1440	851.6380	855.1440	0.00
30/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C038 On 31-January-38			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
30/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2021	ES33 On 03-February-22			Bond Future	11.39	78.6157	11.3946	78.6157	263.00
30/12/2021	ES33 On 05-May-22			Bond Future	11.63	75.7844	11.6310	75.7844	87.00
30/12/2021	ES33 On 04-August-22			Bond Future	11.88	76.6764	11.8779	76.6764	0.00
30/12/2021	ES33 On 03-November-22			Bond Future	12.13	73.9134	12.1285	73.9134	0.00
30/12/2021	ES42 On 03-February-22			Bond Future	11.86	77.3461	11.8556	77.3461	3,579.00
30/12/2021	ES42 On 05-May-22			Bond Future	12.08	74.0186	12.0776	74.0186	1,190.00
30/12/2021	ES42 On 04-August-22			Bond Future	12.30	74.8883	12.3031	74.8883	0.00
30/12/2021	ES42 On 03-November-22			Bond Future	12.53	71.6233	12.5326	71.6233	0.00
30/12/2021	GOVI On 03-February-22			GOVI	810.68	813.9660	810.6810	813.9660	987.00
30/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	179410	21	179410	21	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
30/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	179310	21	179310	21	0.00
30/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	179210	21	179210	21	0.00
30/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 05-May-22			GOVI	820.23	823.5600	820.2320	823.5600	0.00
30/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	320020	35	320020	35	0.00
30/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	319920	35	319920	35	0.00
30/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	319820	35	319820	35	0.00
30/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 04-August-22			GOVI	830.09	833.4640	830.0940	833.4640	0.00
30/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	108340	14	108340	14	0.00
30/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	108240	14	108240	14	0.00
30/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	108140	14	108140	14	0.00
30/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-November-22			GOVI	840.46	843.8740	840.4620	843.8740	0.00
30/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	200320	23	200320	23	0.00
30/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	200520	23	200520	23	0.00
30/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	200420	23	200420	23	0.00
30/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
30/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2021	IGOV On 03-February-22			Index Future	310.82	309.8070	310.8160	309.8070	483.00
30/12/2021	IGOV On 05-May-22			Index Future	314.56	313.5350	314.5550	313.5350	16.00
30/12/2021	IGOV On 04-August-22			Index Future	318.41	317.3810	318.4130	317.3810	0.00
30/12/2021	IGOV On 03-November-22			Index Future	322.46	321.4200	322.4640	321.4200	0.00
30/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
30/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0750	3.9250	96.0750	0.00
30/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8400	4.1700	95.8400	0.00
30/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7750	4.2250	95.7750	0.00
30/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.53	95.4800	4.5300	95.4800	0.00
30/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.4200	4.5900	95.4200	0.00
30/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1450	4.8650	95.1450	72.00
30/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.26	94.7700	5.2600	94.7700	0.00
30/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.74	94.2950	5.7350	94.2950	68.00
30/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.99	94.0450	5.9900	94.0450	0.00
30/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.26	93.7900	6.2600	93.7900	0.00
30/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.46	93.6050	6.4550	93.6050	75.00
30/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.61	93.4350	6.6050	93.4350	0.00
30/12/2021	R023 On 03-February-22			Bond Future	5.17	106.0605	5.1664	106.0605	16,431.00
30/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	99	0	99	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	104	0	104	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
30/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	108	0	108	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	198	0	198	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	204	0	204	0	0.00
30/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	210	0	210	0	0.00
30/12/2021	R023 On 05-May-22			Bond Future	5.29	103.4006	5.2901	103.4006	835.00
30/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	846	1	846	1	0.00
30/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	852	1	852	1	0.00
30/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	859	1	859	1	0.00
30/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	54	0	54	0	0.00
30/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	55	0	55	0	0.00
30/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	56	0	56	0	0.00
30/12/2021	R023 On 04-August-22			Bond Future	5.48	104.6268	5.4754	104.6268	0.00
30/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	437	0	437	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	441	0	441	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	445	0	445	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	128	0	128	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	129	0	129	0	0.00
30/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	131	0	131	0	0.00
30/12/2021	R023 On 03-November-22			Bond Future	5.85	102.0410	5.8534	102.0410	0.00
30/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	251	0	251	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	247	0	247	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	249	0	249	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	124	0	124	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	125	0	125	0	0.00
30/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	123	0	123	0	0.00
30/12/2021	R035 On 03-February-22			Bond Future	10.45	93.2350	10.4496	93.2350	103,053.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	80	0	80	0	683.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	487	1	487	1	280.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8625	9	8625	9	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5573	6	5573	6	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5081	5	5081	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	772	1	772	1	500.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4060	4	4060	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
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5299	6	5299	6	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5904	6	5904	6	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4971	5	4971	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5026	5	5026	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	239	0	239	0	200.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	7794	8	7794	8	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3956	4	3956	4	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4378	5	4378	5	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1060	1	1060	1	1,600.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1969	2	1969	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2135	2	2135	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	820	1	820	1	200.00
30/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1032	1	1032	1	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1745	2	1745	2	500.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2059	2	2059	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2143	2	2143	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	939	1	939	1	200.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1708	2	1708	2	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	292	0	292	0	1,600.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	31	0	31	0	280.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3763	3	3763	3	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	173	0	173	0	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	178	0	178	0	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	103	0	103	0	683.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	148	0	148	0	200.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	126	0	126	0	500.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	246	0	246	0	200.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	851	1	851	1	683.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	168	0	168	0	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	309	0	309	0	280.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	18	0	18	0	1,800.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2792	3	2792	3	0.00
30/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	5127	5	5127	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
30/12/2021	R035 On 05-May-22			Bond Future	10.64	89.8564	10.6438	89.8564	8,926.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6747	7	6747	7	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	11571	12	11571	12	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3117	3	3117	3	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6652	7	6652	7	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6700	7	6700	7	0.00
30/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2755	3	2755	3	1,200.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2277	2	2277	2	0.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	736	1	736	1	0.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	745	1	745	1	0.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2018	2	2018	2	1,200.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	194	0	194	0	1,200.00
30/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	726	1	726	1	0.00
30/12/2021	R035 On 04-August-22			Bond Future	10.85	90.8968	10.8481	90.8968	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	4128	4	4128	4	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	8568	9	8568	9	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2222	2	2222	2	400.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2819	3	2819	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2759	3	2759	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2789	3	2789	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	776	1	776	1	100.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2525	3	2525	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	445	1	445	1	400.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	9072	9	9072	9	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3811	4	3811	4	100.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	7269	7	7269	7	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	4199	4	4199	4	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3515	3	3515	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3547	3	3547	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2428	2	2428	2	100.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3484	3	3484	3	0.00
30/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	940	1	940	1	400.00
30/12/2021	R035 On 03-November-22			Bond Future	11.05	87.5951	11.0531	87.5951	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
30/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3942	4	3942	4	0.00
30/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3910	4	3910	4	0.00
30/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3974	4	3974	4	0.00
30/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3401	3	3401	3	0.00
30/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3454	3	3454	3	0.00
30/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3427	3	3427	3	0.00
30/12/2021	R186 On 03-February-22			Bond Future	7.99	111.6623	7.9853	111.6623	69,865.00
30/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	51	0	51	0	0.00
30/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	54	0	54	0	0.00
30/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	57	0	57	0	0.00
30/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2992	3	2992	3	0.00
30/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3033	3	3033	3	0.00
30/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3073	3	3073	3	0.00
30/12/2021	R186 On 05-May-22			Bond Future	8.21	112.9784	8.2076	112.9784	4,514.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2565	3	2565	3	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3434	4	3434	4	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1739	2	1739	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1830	2	1830	2	454.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	929	1	929	1	435.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1716	2	1716	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	67	0	67	0	3,600.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4186	4	4186	4	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1761	2	1761	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1382	2	1382	2	454.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	435	1	435	1	3,600.00
30/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	272	0	272	0	435.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	4045	4	4045	4	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3381	3	3381	3	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1651	2	1651	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1315	1	1315	1	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	399	0	399	0	454.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	6154	6	6154	6	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1349	1	1349	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
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2243	2	2243	2	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1265	1	1265	1	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1332	1	1332	1	0.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	566	1	566	1	454.00
30/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	860	1	860	1	4,035.00
30/12/2021	R186 On 04-August-22			Bond Future	8.45	109.0184	8.4499	109.0184	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1394	2	1394	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1378	2	1378	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	191	0	191	0	3,600.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1411	2	1411	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5419	6	5419	6	0.00
30/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1114	1	1114	1	3,600.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	565	1	565	1	3,600.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2545	2	2545	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5974	6	5974	6	0.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2974	3	2974	3	0.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2588	2	2588	2	0.00
30/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2566	2	2566	2	0.00
30/12/2021	R186 On 03-November-22			Bond Future	8.70	110.4170	8.7008	110.4170	0.00
30/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2024	2	2024	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	1989	2	1989	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2006	2	2006	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2576	2	2576	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2594	2	2594	2	0.00
30/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2558	2	2558	2	0.00
30/12/2021	R197 On 03-February-22			Bond Future	322.10	322.1030	322.1033	322.1030	1,132.00
30/12/2021	R197 On 05-May-22			Bond Future	325.98	325.9791	325.9778	325.9791	237.00
30/12/2021	R197 On 04-August-22			Bond Future	321.65	321.6486	321.6472	321.6486	0.00
30/12/2021	R197 On 03-November-22			Bond Future	325.70	325.7018	325.6998	325.7018	0.00
30/12/2021	R202 On 03-February-22			Bond Future	247.64	246.6933	247.6363	246.6933	7,693.00
30/12/2021	R202 On 05-May-22			Bond Future	250.62	249.6619	250.6151	249.6619	413.00
30/12/2021	R202 On 04-August-22			Bond Future	249.28	248.3102	249.2751	248.3102	0.00
30/12/2021	R202 On 03-November-22			Bond Future	252.42	251.4390	252.4155	251.4390	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
30/12/2021	R209 On 03-February-22			Bond Future	10.42	72.0987	10.4193	72.0987	20,296.00
30/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3623	4	3623	4	0.00
30/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3531	4	3531	4	0.00
30/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3577	4	3577	4	0.00
30/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	234	0	234	0	0.00
30/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	241	0	241	0	0.00
30/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	227	0	227	0	0.00
30/12/2021	R209 On 05-May-22			Bond Future	10.59	69.8076	10.5940	69.8076	5,396.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5245	6	5245	6	0.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	7551	8	7551	8	0.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5204	6	5204	6	0.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	440	1	440	1	8,525.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	2620	3	2620	3	0.00
30/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5163	5	5163	5	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	750	1	750	1	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1765	2	1765	2	12,050.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	5341	5	5341	5	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	740	1	740	1	0.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	357	0	357	0	12,050.00
30/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	731	1	731	1	0.00
30/12/2021	R209 On 04-August-22			Bond Future	10.77	70.6161	10.7740	70.6161	0.00
30/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2177	2	2177	2	0.00
30/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2227	2	2227	2	0.00
30/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2202	2	2202	2	0.00
30/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3261	3	3261	3	0.00
30/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3291	3	3291	3	0.00
30/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3231	3	3231	3	0.00
30/12/2021	R209 On 03-November-22			Bond Future	10.95	68.3890	10.9532	68.3890	0.00
30/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3375	4	3375	4	0.00
30/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3404	4	3404	4	0.00
30/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3433	4	3433	4	0.00
30/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3030	3	3030	3	0.00
30/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3053	3	3053	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
30/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3077	3	3077	3	0.00
30/12/2021	R210 On 03-February-22			Bond Future	214.40	213.9111	214.4047	213.9111	1,449.00
30/12/2021	R210 On 05-May-22			Bond Future	214.12	213.6247	214.1232	213.6247	104.00
30/12/2021	R210 On 04-August-22			Bond Future	216.78	216.2733	216.7777	216.2733	0.00
30/12/2021	R210 On 03-November-22			Bond Future	216.59	216.0810	216.5915	216.0810	0.00
30/12/2021	R213 On 03-February-22			Bond Future	9.78	86.9569	9.7811	86.9569	22,660.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	113	0	113	0	220.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2734	3	2734	3	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4279	5	4279	5	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2329	3	2329	3	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2408	3	2408	3	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1629	2	1629	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1663	2	1663	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	157	0	157	0	430.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	621	1	621	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1029	1	1029	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	5	0	5	0	200.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	15	0	15	0	102.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4602	5	4602	5	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1766	2	1766	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1697	2	1697	2	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	658	1	658	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3182	3	3182	3	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1689	2	1689	2	200.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	623	1	623	1	430.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	83	0	83	0	220.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5398	5	5398	5	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	104	0	104	0	430.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	6365	6	6365	6	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1140	1	1140	1	102.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	675	1	675	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	694	1	694	1	0.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	391	0	391	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	413	0	413	0	200.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	310	0	310	0	102.00
30/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3526	3	3526	3	0.00
30/12/2021	R213 On 05-May-22			Bond Future	9.98	84.4501	9.9798	84.4501	0.00
30/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4237	4	4237	4	0.00
30/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4200	4	4200	4	0.00
30/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4163	4	4163	4	0.00
30/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	901	1	901	1	0.00
30/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	912	1	912	1	0.00
30/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	924	1	924	1	0.00
30/12/2021	R213 On 04-August-22			Bond Future	10.19	85.4309	10.1904	85.4309	0.00
30/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1894	2	1894	2	0.00
30/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1851	2	1851	2	0.00
30/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1872	2	1872	2	0.00
30/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3349	3	3349	3	0.00
30/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3407	3	3407	3	0.00
30/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3378	3	3378	3	0.00
30/12/2021	R213 On 03-November-22			Bond Future	10.40	83.0016	10.4043	83.0016	0.00
30/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3006	3	3006	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2956	3	2956	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2981	3	2981	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3050	3	3050	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3073	3	3073	3	0.00
30/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3026	3	3026	3	0.00
30/12/2021	R214 On 03-February-22			Bond Future	10.77	69.0465	10.7689	69.0465	17,604.00
30/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3688	4	3688	4	0.00
30/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3735	4	3735	4	0.00
30/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3782	4	3782	4	0.00
30/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	226	0	226	0	0.00
30/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	219	0	219	0	0.00
30/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	213	0	213	0	0.00
30/12/2021	R214 On 05-May-22			Bond Future	10.94	66.5809	10.9368	66.5809	441.00
30/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5127	5	5127	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
30/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5168	6	5168	6	0.00
30/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5208	6	5208	6	0.00
30/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	857	1	857	1	0.00
30/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	846	1	846	1	0.00
30/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	836	1	836	1	0.00
30/12/2021	R214 On 04-August-22			Bond Future	11.11	67.3510	11.1117	67.3510	0.00
30/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2429	3	2429	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2456	3	2456	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2483	3	2483	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3192	3	3192	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3163	3	3163	3	0.00
30/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3222	3	3222	3	0.00
30/12/2021	R214 On 03-November-22			Bond Future	11.29	64.9438	11.2857	64.9438	0.00
30/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3466	4	3466	4	0.00
30/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3494	4	3494	4	0.00
30/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3437	4	3437	4	0.00
30/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3095	3	3095	3	0.00
30/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3120	3	3120	3	0.00
30/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3145	3	3145	3	0.00
30/12/2021	R248 On 03-February-22			Bond Future	10.76	86.8657	10.7635	86.8657	192,246.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	196	0	196	0	900.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5267	6	5267	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1257	2	1257	2	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	309	0	309	0	1,300.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2520	3	2520	3	1,400.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5147	6	5147	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5207	6	5207	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	470	1	470	1	100.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	681	1	681	1	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	20	0	20	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	70	0	70	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2052	2	2052	2	900.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1057	1	1057	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
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	6043	6	6043	6	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	7681	7	7681	7	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2661	2	2661	2	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	206	0	206	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4534	4	4534	4	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	810	1	810	1	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3849	3	3849	3	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3224	3	3224	3	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1727	2	1727	2	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	218	0	218	0	0.00
30/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	212	0	212	0	0.00
30/12/2021	R248 On 05-May-22			Bond Future	10.93	83.4750	10.9301	83.4750	2,035.00
30/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6865	7	6865	7	0.00
30/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6763	7	6763	7	0.00
30/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6814	7	6814	7	0.00
30/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	983	1	983	1	0.00
30/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	959	1	959	1	0.00
30/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	971	1	971	1	0.00
30/12/2021	R248 On 04-August-22			Bond Future	11.10	84.4405	11.1039	84.4405	0.00
30/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3139	3	3139	3	0.00
30/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3071	3	3071	3	0.00
30/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3105	3	3105	3	0.00
30/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3906	4	3906	4	0.00
30/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3943	4	3943	4	0.00
30/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3870	4	3870	4	0.00
30/12/2021	R248 On 03-November-22			Bond Future	11.28	81.1194	11.2768	81.1194	0.00
30/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4149	4	4149	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4185	4	4185	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4220	4	4220	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3992	4	3992	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3960	4	3960	4	0.00
30/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3928	4	3928	4	0.00