



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
31/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	2025 On 03-February-22			Bond Future	155.40	155.3275	155.4008	155.3275	5,554.00
31/12/2021	2025 On 05-May-22			Bond Future	157.27	157.1961	157.2695	157.1961	164.00
31/12/2021	2025 On 04-August-22			Bond Future	157.61	157.5315	157.6057	157.5315	0.00
31/12/2021	2025 On 03-November-22			Bond Future	159.59	159.5159	159.5908	159.5159	0.00
31/12/2021	2029 On 03-February-22			Bond Future	114.13	114.1269	114.1328	114.1269	3,872.00
31/12/2021	2029 On 05-May-22			Bond Future	114.30	114.2988	114.3042	114.2988	591.00
31/12/2021	2029 On 04-August-22			Bond Future	115.72	115.7158	115.7212	115.7158	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
31/12/2021	2029 On 03-November-22			Bond Future	115.95	115.9487	115.9541	115.9487	0.00
31/12/2021	2030 On 03-February-22			Bond Future	9.41	91.8703	9.4143	91.8703	82,785.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	104	0	104	0	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1092	1	1092	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1064	1	1064	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2254	2	2254	2	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1588	1	1588	1	1,000.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	7156	7	7156	7	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2750	2	2750	2	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	10	0	10	0	101.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	378	0	378	0	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	132	0	132	0	1,000.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	983	1	983	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	857	1	857	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	540	0	540	0	950.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2334	2	2334	2	950.00
31/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1120	1	1120	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	340	0	340	0	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	247	0	247	0	8,000.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	933	1	933	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1673	2	1673	2	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1195	2	1195	2	101.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3398	4	3398	4	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1058	1	1058	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	3152	4	3152	4	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2045	2	2045	2	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	5586	6	5586	6	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	6	0	6	0	1,000.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	621	1	621	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	362	1	362	1	101.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	982	1	982	1	0.00
31/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	957	1	957	1	0.00
31/12/2021	2030 On 05-May-22			Bond Future	9.62	92.9532	9.6246	92.9532	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
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	33	0	33	0	200.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	7097	7	7097	7	0.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3712	3	3712	3	0.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3748	3	3748	3	0.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	540	0	540	0	1,800.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1289	1	1289	1	0.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	451	0	451	0	200.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	99	0	99	0	1,800.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	215	0	215	0	1,073.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3785	4	3785	4	0.00
31/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	2888	3	2888	3	0.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4358	5	4358	5	0.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	4697	5	4697	5	0.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	881	1	881	1	0.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	8026	9	8026	9	0.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	2692	3	2692	3	1,073.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	893	1	893	1	200.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	906	1	906	1	0.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	276	0	276	0	1,800.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1259	2	1259	2	1,073.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	10301	11	10301	11	0.00
31/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	6307	7	6307	7	0.00
31/12/2021	2030 On 04-August-22			Bond Future	9.85	90.0302	9.8513	90.0302	0.00
31/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	888	1	888	1	800.00
31/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1745	2	1745	2	0.00
31/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1766	2	1766	2	0.00
31/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	279	0	279	0	800.00
31/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1788	2	1788	2	0.00
31/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	6004	6	6004	6	0.00
31/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	839	1	839	1	800.00
31/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3224	4	3224	4	0.00
31/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	8270	9	8270	9	0.00
31/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3252	4	3252	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
31/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3281	4	3281	4	0.00
31/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	4909	5	4909	5	0.00
31/12/2021	2030 On 03-November-22			Bond Future	10.07	91.1927	10.0694	91.1927	0.00
31/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2941	3	2941	3	0.00
31/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2916	3	2916	3	0.00
31/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2966	3	2966	3	0.00
31/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2822	3	2822	3	0.00
31/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2866	3	2866	3	0.00
31/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	2844	3	2844	3	0.00
31/12/2021	2032 On 03-February-22			Bond Future	9.87	92.1594	9.8711	92.1594	123,757.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6088	6	6088	6	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5827	5	5827	5	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	53	0	53	0	97.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	12	0	12	0	198.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	422	0	422	0	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	511	0	511	0	210.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1707	1	1707	1	100.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1221	1	1221	1	900.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3038	3	3038	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3473	3	3473	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2102	2	2102	2	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3522	3	3522	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3375	3	3375	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	954	1	954	1	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3424	3	3424	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4581	4	4581	4	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4530	4	4530	4	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3920	3	3920	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	7026	6	7026	6	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	612	1	612	1	0.00
31/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	439	0	439	0	400.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1051	1	1051	1	900.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1315	2	1315	2	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2172	3	2172	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5908	6	5908	6	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	16	0	16	0	210.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	156	0	156	0	210.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	103	0	103	0	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	99	0	99	0	97.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	224	0	224	0	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	281	0	281	0	400.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	203	0	203	0	198.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	217	0	217	0	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	210	0	210	0	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	539	1	539	1	97.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	721	1	721	1	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	4492	5	4492	5	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1805	2	1805	2	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2004	2	2004	2	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2216	3	2216	3	0.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	42	0	42	0	900.00
31/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	35	0	35	0	400.00
31/12/2021	2032 On 05-May-22			Bond Future	10.07	89.0992	10.0694	89.0992	20,406.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5863	5	5863	5	0.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5773	5	5773	5	0.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	888	1	888	1	780.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2448	2	2448	2	780.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2815	3	2815	3	993.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	6496	6	6496	6	0.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5595	5	5595	5	0.00
31/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5818	5	5818	5	0.00
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	558	1	558	1	0.00
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1569	2	1569	2	0.00
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	598	1	598	1	993.00
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	566	1	566	1	0.00
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	453	1	453	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
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	1820	2	1820	2	0.00
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	3738	4	3738	4	0.00
31/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	550	1	550	1	0.00
31/12/2021	2032 On 04-August-22			Bond Future	10.28	90.1325	10.2759	90.1325	0.00
31/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	7633	7	7633	7	0.00
31/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	8879	8	8879	8	0.00
31/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2462	2	2462	2	0.00
31/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2491	2	2491	2	0.00
31/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2519	2	2519	2	0.00
31/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1294	1	1294	1	800.00
31/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	367	0	367	0	800.00
31/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	8001	9	8001	9	0.00
31/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	4441	5	4441	5	0.00
31/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2883	3	2883	3	0.00
31/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2856	3	2856	3	0.00
31/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	526	1	526	1	0.00
31/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	699	1	699	1	800.00
31/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	2829	3	2829	3	0.00
31/12/2021	2032 On 03-November-22			Bond Future	10.48	87.1512	10.4838	87.1512	0.00
31/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3698	3	3698	3	0.00
31/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	2760	3	2760	3	0.00
31/12/2021	2033 On 03-February-22			Bond Future	114.31	113.3130	114.3052	113.3130	7,281.00
31/12/2021	2033 On 05-May-22			Bond Future	114.40	113.3930	114.3966	113.3930	2,121.00
31/12/2021	2033 On 04-August-22			Bond Future	115.81	114.7987	115.8145	114.7987	0.00
31/12/2021	2033 On 03-November-22			Bond Future	115.97	114.9394	115.9680	114.9394	0.00
31/12/2021	2037 On 03-February-22			Bond Future	10.58	84.0954	10.5771	84.0954	119,316.00
31/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5659	5	5659	5	0.00
31/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5603	5	5603	5	0.00
31/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5546	5	5546	5	0.00
31/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	81	0	81	0	0.00
31/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	84	0	84	0	0.00
31/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	87	0	87	0	0.00
31/12/2021	2037 On 05-May-22			Bond Future	10.77	85.0867	10.7667	85.0867	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
31/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7081	7	7081	7	0.00
31/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6984	6	6984	6	0.00
31/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	7032	7	7032	7	0.00
31/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	612	1	612	1	0.00
31/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	629	1	629	1	0.00
31/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	620	1	620	1	0.00
31/12/2021	2037 On 04-August-22			Bond Future	10.97	81.8173	10.9675	81.8173	0.00
31/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2907	3	2907	3	0.00
31/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3926	4	3926	4	1,050.00
31/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4731	4	4731	4	0.00
31/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	905	1	905	1	50.00
31/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	6990	7	6990	7	0.00
31/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2845	3	2845	3	0.00
31/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2876	3	2876	3	0.00
31/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3329	4	3329	4	0.00
31/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1202	1	1202	1	1,050.00
31/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3266	4	3266	4	0.00
31/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	6572	7	6572	7	0.00
31/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3297	4	3297	4	50.00
31/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1986	2	1986	2	50.00
31/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2439	3	2439	3	0.00
31/12/2021	2037 On 03-November-22			Bond Future	11.16	82.8789	11.1573	82.8789	0.00
31/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4063	4	4063	4	0.00
31/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4130	4	4130	4	0.00
31/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	4096	4	4096	4	0.00
31/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3178	4	3178	4	0.00
31/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3205	4	3205	4	0.00
31/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3153	4	3153	4	0.00
31/12/2021	2038 On 03-February-22			Bond Future	129.19	128.6787	129.1899	128.6787	6,104.00
31/12/2021	2038 On 05-May-22			Bond Future	130.74	130.2268	130.7433	130.2268	677.00
31/12/2021	2038 On 04-August-22			Bond Future	130.55	130.0261	130.5491	130.0261	0.00
31/12/2021	2038 On 03-November-22			Bond Future	132.19	131.6644	132.1935	131.6644	0.00
31/12/2021	2040 On 03-February-22			Bond Future	10.68	86.1942	10.6849	86.1942	90,008.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6086	5	6086	5	0.00
31/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6026	5	6026	5	0.00
31/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	1093	1	1093	1	2,000.00
31/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	6146	6	6146	6	0.00
31/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	92	0	92	0	0.00
31/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	95	0	95	0	0.00
31/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	1697	2	1697	2	0.00
31/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	89	0	89	0	0.00
31/12/2021	2040 On 05-May-22			Bond Future	10.87	87.2104	10.8682	87.2104	8,568.00
31/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7330	7	7330	7	0.00
31/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7382	7	7382	7	0.00
31/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	266	0	266	0	1,200.00
31/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	13271	13	13271	13	0.00
31/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7434	7	7434	7	0.00
31/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1596	1	1596	1	1,200.00
31/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	3692	4	3692	4	0.00
31/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	637	1	637	1	0.00
31/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	140	0	140	0	1,200.00
31/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	645	1	645	1	0.00
31/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	8001	9	8001	9	0.00
31/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	653	1	653	1	0.00
31/12/2021	2040 On 04-August-22			Bond Future	11.06	83.7150	11.0621	83.7150	0.00
31/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	8369	8	8369	8	0.00
31/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3155	3	3155	3	0.00
31/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	377	0	377	0	460.00
31/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2099	2	2099	2	460.00
31/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3189	3	3189	3	0.00
31/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	3224	3	3224	3	0.00
31/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3305	4	3305	4	0.00
31/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	10342	11	10342	11	0.00
31/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1019	1	1019	1	460.00
31/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3338	4	3338	4	0.00
31/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	4583	5	4583	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
31/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3371	4	3371	4	0.00
31/12/2021	2040 On 03-November-22			Bond Future	11.24	84.8015	11.2449	84.8015	0.00
31/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4453	4	4453	4	0.00
31/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4381	4	4381	4	0.00
31/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4417	4	4417	4	0.00
31/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3385	4	3385	4	0.00
31/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3441	4	3441	4	0.00
31/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3413	4	3413	4	0.00
31/12/2021	2044 On 03-February-22			Bond Future	10.72	82.9830	10.7163	82.9830	59,709.00
31/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6167	6	6167	6	0.00
31/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6106	5	6106	5	0.00
31/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	6045	5	6045	5	0.00
31/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	99	0	99	0	0.00
31/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	96	0	96	0	0.00
31/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	93	0	93	0	0.00
31/12/2021	2044 On 05-May-22			Bond Future	10.89	83.9613	10.8899	83.9613	5,735.00
31/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7472	7	7472	7	0.00
31/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7367	7	7367	7	0.00
31/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7419	7	7419	7	0.00
31/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	660	1	660	1	0.00
31/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	668	1	668	1	0.00
31/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	651	1	651	1	0.00
31/12/2021	2044 On 04-August-22			Bond Future	11.07	80.5534	11.0733	80.5534	0.00
31/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3398	3	3398	3	0.00
31/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3326	3	3326	3	0.00
31/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3362	3	3362	3	0.00
31/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3247	4	3247	4	0.00
31/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3279	4	3279	4	0.00
31/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3215	4	3215	4	0.00
31/12/2021	2044 On 03-November-22			Bond Future	11.25	81.5990	11.2456	81.5990	0.00
31/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4425	4	4425	4	0.00
31/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4462	4	4462	4	0.00
31/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4498	4	4498	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
31/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3413	4	3413	4	0.00
31/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3441	4	3441	4	0.00
31/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3470	4	3470	4	0.00
31/12/2021	2046 On 03-February-22			Bond Future	118.69	118.6869	118.6941	118.6869	15,506.00
31/12/2021	2046 On 05-May-22			Bond Future	118.23	118.2277	118.2344	118.2277	171.00
31/12/2021	2046 On 04-August-22			Bond Future	119.70	119.6933	119.7000	119.6933	0.00
31/12/2021	2046 On 03-November-22			Bond Future	119.28	119.2770	119.2835	119.2770	0.00
31/12/2021	2050 On 03-February-22			Bond Future	121.61	121.8340	121.6093	121.8340	9,280.00
31/12/2021	2050 On 05-May-22			Bond Future	123.07	123.2994	123.0717	123.2994	379.00
31/12/2021	2050 On 04-August-22			Bond Future	122.58	122.8127	122.5818	122.8127	0.00
31/12/2021	2050 On 03-November-22			Bond Future	124.13	124.3599	124.1259	124.3599	0.00
31/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	AL37 On 03-February-22			Index Future	810.72	808.6090	810.7170	808.6090	0.00
31/12/2021	AL37 On 05-May-22			Index Future	820.26	818.1360	820.2640	818.1360	0.00
31/12/2021	AL37 On 04-August-22			Index Future	830.13	827.9730	830.1260	827.9730	0.00
31/12/2021	AL37 On 03-November-22			Index Future	840.49	838.3140	840.4920	838.3140	0.00
31/12/2021	AL7T On 03-February-22			Index Future	931.39	926.2400	931.3910	926.2400	0.00
31/12/2021	AL7T On 05-May-22			Index Future	942.36	937.1530	942.3600	937.1530	0.00
31/12/2021	AL7T On 04-August-22			Index Future	953.69	948.4210	953.6900	948.4210	0.00
31/12/2021	AL7T On 03-November-22			Index Future	965.60	960.2660	965.5990	960.2660	0.00
31/12/2021	ALBI On 03-February-22			Index Future	826.11	821.4610	826.1050	821.4610	193.00
31/12/2021	ALBI On 05-May-22			Index Future	835.83	831.1390	835.8330	831.1390	29.00
31/12/2021	ALBI On 04-August-22			Index Future	845.88	841.1330	845.8820	841.1330	0.00
31/12/2021	ALBI On 03-November-22			Index Future	856.45	851.6380	856.4450	851.6380	0.00
31/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	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
31/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2021	ES33 On 03-February-22			Bond Future	11.30	78.2839	11.3004	78.2839	263.00
31/12/2021	ES33 On 05-May-22			Bond Future	11.53	75.4483	11.5329	75.4483	87.00
31/12/2021	ES33 On 04-August-22			Bond Future	11.78	76.3359	11.7756	76.3359	0.00
31/12/2021	ES33 On 03-November-22			Bond Future	12.02	73.5686	12.0218	73.5686	0.00
31/12/2021	ES42 On 03-February-22			Bond Future	11.76	76.9021	11.7566	76.9021	3,579.00
31/12/2021	ES42 On 05-May-22			Bond Future	11.97	73.5688	11.9744	73.5688	1,190.00
31/12/2021	ES42 On 04-August-22			Bond Future	12.20	74.4328	12.1954	74.4328	0.00
31/12/2021	ES42 On 03-November-22			Bond Future	12.42	71.1620	12.4202	71.1620	0.00
31/12/2021	GOVI On 03-February-22			GOVI	815.21	810.6810	815.2100	810.6810	987.00
31/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	224700	18	224700	18	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
31/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	224600	18	224600	18	0.00
31/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	224500	18	224500	18	0.00
31/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 05-May-22			GOVI	824.81	820.2320	824.8100	820.2320	0.00
31/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	365800	32	365800	32	0.00
31/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	365700	32	365700	32	0.00
31/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	365600	32	365600	32	0.00
31/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 04-August-22			GOVI	834.73	830.0940	834.7270	830.0940	0.00
31/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	154670	11	154670	11	0.00
31/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	154570	11	154570	11	0.00
31/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	154470	11	154470	11	0.00
31/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 03-November-22			GOVI	845.15	840.4620	845.1510	840.4620	0.00
31/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	247210	20	247210	20	0.00
31/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	247410	20	247410	20	0.00
31/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	247310	20	247310	20	0.00
31/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
31/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2021	IGOV On 03-February-22			Index Future	311.35	310.8160	311.3500	310.8160	483.00
31/12/2021	IGOV On 05-May-22			Index Future	315.09	314.5550	315.0940	314.5550	16.00
31/12/2021	IGOV On 04-August-22			Index Future	318.96	318.4130	318.9580	318.4130	0.00
31/12/2021	IGOV On 03-November-22			Index Future	323.02	322.4640	323.0160	322.4640	0.00
31/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
31/12/2021	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
31/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
31/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
31/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
31/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.92	96.0750	3.9150	96.0750	0.00
31/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.19	95.8300	4.1900	95.8300	0.00
31/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7750	4.2450	95.7750	0.00
31/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4700	4.5500	95.4700	0.00
31/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.60	95.4100	4.6000	95.4100	0.00
31/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.1350	4.8750	95.1350	72.00
31/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	0.00
31/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.77	94.2650	5.7650	94.2650	68.00
31/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.00	94.0100	6.0000	94.0100	0.00
31/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.27	93.7400	6.2700	93.7400	0.00
31/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.44	93.5450	6.4400	93.5450	75.00
31/12/2021	JBAF On 20-December-23			Jibar Tradeable Future	6.61	93.3950	6.6050	93.3950	0.00
31/12/2021	R023 On 03-February-22			Bond Future	5.16	106.0625	5.1645	106.0625	16,431.00
31/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	96	0	96	0	0.00
31/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	92	0	92	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
31/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	101	0	101	0	0.00
31/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	188	0	188	0	0.00
31/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	200	0	200	0	0.00
31/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	194	0	194	0	0.00
31/12/2021	R023 On 05-May-22			Bond Future	5.29	103.4020	5.2883	103.4020	835.00
31/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	842	1	842	1	0.00
31/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	849	1	849	1	0.00
31/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	856	1	856	1	0.00
31/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	49	0	49	0	0.00
31/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	50	0	50	0	0.00
31/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	51	0	51	0	0.00
31/12/2021	R023 On 04-August-22			Bond Future	5.47	104.6281	5.4730	104.6281	0.00
31/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	432	0	432	0	0.00
31/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	436	0	436	0	0.00
31/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	440	0	440	0	0.00
31/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	121	0	121	0	0.00
31/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	123	0	123	0	0.00
31/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	124	0	124	0	0.00
31/12/2021	R023 On 03-November-22			Bond Future	5.85	102.0422	5.8495	102.0422	0.00
31/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	251	0	251	0	0.00
31/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	247	0	247	0	0.00
31/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	249	0	249	0	0.00
31/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	123	0	123	0	0.00
31/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	124	0	124	0	0.00
31/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	122	0	122	0	0.00
31/12/2021	R035 On 03-February-22			Bond Future	10.36	92.8539	10.3559	92.8539	103,053.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	9223	9	9223	9	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	94	0	94	0	683.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	916	1	916	1	500.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	569	0	569	0	280.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4539	4	4539	4	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5607	5	5607	5	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6118	6	6118	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
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1254	1	1254	1	1,600.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2281	2	2281	2	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	275	0	275	0	200.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	973	1	973	1	200.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8385	8	8385	8	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	6460	6	6460	6	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1220	1	1220	1	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4429	4	4429	4	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	2464	2	2464	2	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5493	5	5493	5	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4874	4	4874	4	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5550	5	5550	5	0.00
31/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5834	5	5834	5	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	91	0	91	0	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	62	0	62	0	500.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	74	0	74	0	200.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	88	0	88	0	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	162	0	162	0	1,600.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1324	2	1324	2	500.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3190	4	3190	4	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	50	0	50	0	683.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	13	0	13	0	280.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1678	2	1678	2	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	641	1	641	1	200.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1603	2	1603	2	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1292	2	1292	2	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	85	0	85	0	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	173	0	173	0	280.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	570	1	570	1	683.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	132	0	132	0	200.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2265	3	2265	3	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	4532	5	4532	5	0.00
31/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	7	0	7	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2021	R035 On 05-May-22			Bond Future	10.55	89.4702	10.5465	89.4702	8,926.00
31/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7169	7	7169	7	0.00
31/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	12129	12	12129	12	0.00
31/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	3365	3	3365	3	0.00
31/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7070	7	7070	7	0.00
31/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	7119	7	7119	7	0.00
31/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2983	3	2983	3	1,200.00
31/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	1889	2	1889	2	0.00
31/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	539	1	539	1	0.00
31/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	547	1	547	1	0.00
31/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	1650	2	1650	2	1,200.00
31/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	135	0	135	0	1,200.00
31/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	532	1	532	1	0.00
31/12/2021	R035 On 04-August-22			Bond Future	10.75	90.5058	10.7467	90.5058	0.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	4439	4	4439	4	0.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	9039	9	9039	9	0.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3050	3	3050	3	0.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2412	2	2412	2	400.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2986	3	2986	3	0.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3018	3	3018	3	0.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	841	1	841	1	100.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2737	3	2737	3	0.00
31/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	479	0	479	0	400.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	8482	9	8482	9	0.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3400	4	3400	4	100.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	6710	7	6710	7	0.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3766	4	3766	4	0.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3121	4	3121	4	0.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3151	4	3151	4	0.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2115	2	2115	2	100.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3092	3	3092	3	0.00
31/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	787	1	787	1	400.00
31/12/2021	R035 On 03-November-22			Bond Future	10.95	87.1992	10.9476	87.1992	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
31/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4202	4	4202	4	0.00
31/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4168	4	4168	4	0.00
31/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	4236	4	4236	4	0.00
31/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3031	3	3031	3	0.00
31/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3082	3	3082	3	0.00
31/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3056	3	3056	3	0.00
31/12/2021	R186 On 03-February-22			Bond Future	7.92	111.3696	7.9163	111.3696	69,865.00
31/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	63	0	63	0	0.00
31/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	66	0	66	0	0.00
31/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	70	0	70	0	0.00
31/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2713	3	2713	3	0.00
31/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2794	3	2794	3	0.00
31/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2753	3	2753	3	0.00
31/12/2021	R186 On 05-May-22			Bond Future	8.13	112.6817	8.1338	112.6817	4,514.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2725	3	2725	3	0.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3626	3	3626	3	0.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1866	2	1866	2	0.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1961	2	1961	2	454.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1002	1	1002	1	435.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1842	2	1842	2	0.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	87	0	87	0	3,600.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4402	4	4402	4	0.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1890	2	1890	2	0.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1489	1	1489	1	454.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	463	0	463	0	3,600.00
31/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	289	0	289	0	435.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3768	4	3768	4	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3115	3	3115	3	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1464	2	1464	2	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1149	1	1149	1	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	321	0	321	0	454.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	5881	6	5881	6	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1181	1	1181	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
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2022	2	2022	2	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1102	1	1102	1	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1165	1	1165	1	0.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	464	1	464	1	454.00
31/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	726	1	726	1	4,035.00
31/12/2021	R186 On 04-August-22			Bond Future	8.37	108.7176	8.3708	108.7176	0.00
31/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1461	1	1461	1	0.00
31/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	214	0	214	0	3,600.00
31/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1443	1	1443	1	0.00
31/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1479	1	1479	1	0.00
31/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5626	5	5626	5	0.00
31/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1155	1	1155	1	3,600.00
31/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	475	1	475	1	3,600.00
31/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2315	3	2315	3	0.00
31/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2355	3	2355	3	0.00
31/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5700	6	5700	6	0.00
31/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2717	3	2717	3	0.00
31/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2335	3	2335	3	0.00
31/12/2021	R186 On 03-November-22			Bond Future	8.62	110.1127	8.6157	110.1127	0.00
31/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2103	2	2103	2	0.00
31/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2066	2	2066	2	0.00
31/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2084	2	2084	2	0.00
31/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2353	3	2353	3	0.00
31/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2370	3	2370	3	0.00
31/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2336	3	2336	3	0.00
31/12/2021	R197 On 03-February-22			Bond Future	322.10	322.1033	322.1037	322.1033	1,132.00
31/12/2021	R197 On 05-May-22			Bond Future	325.98	325.9778	325.9765	325.9778	237.00
31/12/2021	R197 On 04-August-22			Bond Future	321.65	321.6472	321.6457	321.6472	0.00
31/12/2021	R197 On 03-November-22			Bond Future	325.70	325.6998	325.6978	325.6998	0.00
31/12/2021	R202 On 03-February-22			Bond Future	249.11	247.6363	249.1111	247.6363	7,753.00
31/12/2021	R202 On 05-May-22			Bond Future	252.11	250.6151	252.1063	250.6151	413.00
31/12/2021	R202 On 04-August-22			Bond Future	250.78	249.2751	250.7847	249.2751	0.00
31/12/2021	R202 On 03-November-22			Bond Future	253.94	252.4155	253.9437	252.4155	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
31/12/2021	R209 On 03-February-22			Bond Future	10.33	71.7349	10.3261	71.7349	20,296.00
31/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4050	4	4050	4	0.00
31/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	4002	4	4002	4	0.00
31/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3953	4	3953	4	0.00
31/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	132	0	132	0	0.00
31/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	127	0	127	0	0.00
31/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	123	0	123	0	0.00
31/12/2021	R209 On 05-May-22			Bond Future	10.50	69.4391	10.4975	69.4391	5,396.00
31/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5643	5	5643	5	0.00
31/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	8008	8	8008	8	0.00
31/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5601	5	5601	5	0.00
31/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	497	0	497	0	8,525.00
31/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	2892	3	2892	3	0.00
31/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	5559	5	5559	5	0.00
31/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	608	1	608	1	0.00
31/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1499	2	1499	2	12,050.00
31/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	4861	5	4861	5	0.00
31/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	600	1	600	1	0.00
31/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	276	0	276	0	12,050.00
31/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	592	1	592	1	0.00
31/12/2021	R209 On 04-August-22			Bond Future	10.67	70.2430	10.6738	70.2430	0.00
31/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2366	2	2366	2	0.00
31/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2420	2	2420	2	0.00
31/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2393	2	2393	2	0.00
31/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2908	3	2908	3	0.00
31/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2936	3	2936	3	0.00
31/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	2880	3	2880	3	0.00
31/12/2021	R209 On 03-November-22			Bond Future	10.85	68.0112	10.8493	68.0112	0.00
31/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3550	3	3550	3	0.00
31/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3579	3	3579	3	0.00
31/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3608	3	3608	3	0.00
31/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2655	3	2655	3	0.00
31/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2678	3	2678	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
31/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2701	3	2701	3	0.00
31/12/2021	R210 On 03-February-22			Bond Future	214.53	214.4047	214.5344	214.4047	1,449.00
31/12/2021	R210 On 05-May-22			Bond Future	214.25	214.1232	214.2533	214.1232	104.00
31/12/2021	R210 On 04-August-22			Bond Future	216.91	216.7777	216.9092	216.7777	0.00
31/12/2021	R210 On 03-November-22			Bond Future	216.72	216.5915	216.7243	216.5915	0.00
31/12/2021	R213 On 03-February-22			Bond Future	9.69	86.6467	9.6873	86.6467	22,660.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4732	4	4732	4	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	3122	3	3122	3	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	147	0	147	0	220.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1248	1	1248	1	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	769	1	769	1	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	202	0	202	0	430.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1963	2	1963	2	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1926	2	1926	2	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2774	2	2774	2	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2689	2	2689	2	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	5063	5	5063	5	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	21	0	21	0	102.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	7	0	7	0	200.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2001	2	2001	2	0.00
31/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2078	2	2078	2	0.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	438	1	438	1	430.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1342	2	1342	2	200.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2731	3	2731	3	0.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	465	1	465	1	0.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5871	6	5871	6	0.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	60	0	60	0	430.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	4907	5	4907	5	0.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	47	0	47	0	220.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	277	0	277	0	200.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	260	0	260	0	220.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	494	1	494	1	0.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	479	1	479	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
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	863	1	863	1	102.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3064	4	3064	4	0.00
31/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	201	0	201	0	102.00
31/12/2021	R213 On 05-May-22			Bond Future	9.88	84.1359	9.8821	84.1359	0.00
31/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4530	4	4530	4	0.00
31/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4491	4	4491	4	0.00
31/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4452	4	4452	4	0.00
31/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	692	1	692	1	0.00
31/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	702	1	702	1	0.00
31/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	711	1	711	1	0.00
31/12/2021	R213 On 04-August-22			Bond Future	10.09	85.1126	10.0883	85.1126	0.00
31/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	2010	2	2010	2	0.00
31/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1963	2	1963	2	0.00
31/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1986	2	1986	2	0.00
31/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	2956	3	2956	3	0.00
31/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3011	3	3011	3	0.00
31/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	2984	3	2984	3	0.00
31/12/2021	R213 On 03-November-22			Bond Future	10.30	82.6793	10.2977	82.6793	0.00
31/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3163	3	3163	3	0.00
31/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3110	3	3110	3	0.00
31/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	3136	3	3136	3	0.00
31/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2691	3	2691	3	0.00
31/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2713	3	2713	3	0.00
31/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	2670	3	2670	3	0.00
31/12/2021	R214 On 03-February-22			Bond Future	10.67	68.6130	10.6706	68.6130	17,604.00
31/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4222	4	4222	4	0.00
31/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4173	4	4173	4	0.00
31/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	4271	4	4271	4	0.00
31/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	130	0	130	0	0.00
31/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	135	0	135	0	0.00
31/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	126	0	126	0	0.00
31/12/2021	R214 On 05-May-22			Bond Future	10.83	66.1419	10.8350	66.1419	441.00
31/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5484	5	5484	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
31/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5526	5	5526	5	0.00
31/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5569	5	5569	5	0.00
31/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	631	1	631	1	0.00
31/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	623	1	623	1	0.00
31/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	614	1	614	1	0.00
31/12/2021	R214 On 04-August-22			Bond Future	11.01	66.9066	11.0061	66.9066	0.00
31/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2649	2	2649	2	0.00
31/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2677	2	2677	2	0.00
31/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2706	2	2706	2	0.00
31/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2824	3	2824	3	0.00
31/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2797	3	2797	3	0.00
31/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2852	3	2852	3	0.00
31/12/2021	R214 On 03-November-22			Bond Future	11.18	64.4938	11.1762	64.4938	0.00
31/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3715	3	3715	3	0.00
31/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3745	3	3745	3	0.00
31/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3685	3	3685	3	0.00
31/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2749	3	2749	3	0.00
31/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2772	3	2772	3	0.00
31/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2796	3	2796	3	0.00
31/12/2021	R248 On 03-February-22			Bond Future	10.68	86.3916	10.6753	86.3916	192,246.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	380	0	380	0	1,300.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5833	5	5833	5	0.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1518	1	1518	1	0.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	238	0	238	0	900.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2934	3	2934	3	1,400.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	579	0	579	0	100.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	838	1	838	1	0.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	21	0	21	0	0.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5709	5	5709	5	0.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5771	5	5771	5	0.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2418	2	2418	2	900.00
31/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	81	0	81	0	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	7028	8	7028	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
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	769	1	769	1	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2164	3	2164	3	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	118	0	118	0	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	5400	6	5400	6	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3922	5	3922	5	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	570	1	570	1	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	126	0	126	0	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	122	0	122	0	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1334	2	1334	2	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3265	4	3265	4	0.00
31/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2679	3	2679	3	0.00
31/12/2021	R248 On 05-May-22			Bond Future	10.84	82.9948	10.8385	82.9948	2,035.00
31/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7268	7	7268	7	0.00
31/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7161	7	7161	7	0.00
31/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7214	7	7214	7	0.00
31/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	719	1	719	1	0.00
31/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	701	1	701	1	0.00
31/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	710	1	710	1	0.00
31/12/2021	R248 On 04-August-22			Bond Future	11.01	83.9543	11.0087	83.9543	0.00
31/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3387	3	3387	3	0.00
31/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3314	3	3314	3	0.00
31/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3350	3	3350	3	0.00
31/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3483	4	3483	4	0.00
31/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3517	4	3517	4	0.00
31/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3448	4	3448	4	0.00
31/12/2021	R248 On 03-November-22			Bond Future	11.18	80.6271	11.1778	80.6271	0.00
31/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4411	4	4411	4	0.00
31/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4449	4	4449	4	0.00
31/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4486	4	4486	4	0.00
31/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3577	4	3577	4	0.00
31/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3547	4	3547	4	0.00
31/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3517	4	3517	4	0.00