



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/09/2022 TO: 01/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	2025 On 03-November-22			Bond Future	167.71	167.6747	167.7139	167.6747	7,366.00
01/09/2022	2025 On 02-February-23			Bond Future	169.05	169.0119	169.0497	169.0119	1,936.00
01/09/2022	2025 On 04-May-23			Bond Future	172.30	172.2605	172.2980	172.2605	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2025 On 03-August-23			Bond Future	173.96	173.9219	173.9594	173.9219	0.00
01/09/2022	2025 On 02-November-23			Bond Future	177.22	177.1827	177.2211	177.1827	0.00
01/09/2022	2029 On 03-November-22			Bond Future	122.44	122.6260	122.4352	122.6260	1,519.00
01/09/2022	2029 On 02-February-23			Bond Future	124.66	124.8602	124.6645	124.8602	728.00
01/09/2022	2029 On 04-May-23			Bond Future	125.75	125.9482	125.7479	125.9482	0.00
01/09/2022	2029 On 03-August-23			Bond Future	128.26	128.4661	128.2613	128.4661	0.00
01/09/2022	2029 On 02-November-23			Bond Future	129.31	129.5138	129.3052	129.5138	0.00
01/09/2022	2030 On 03-November-22			Bond Future	10.65	89.4196	89.0063	89.4196	66,881.00
01/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	309	0	0	0	0.00
01/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	320	0	0	0	0.00
01/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	449	1	0	1	500.00
01/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	4309	5	4	5	0.00
01/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	73	0	0	0	500.00
01/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	330	0	0	0	0.00
01/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2881	3	3	3	0.00
01/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	2531	2	3	2	0.00
01/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	4529	4	5	4	0.00
01/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	278	0	0	0	500.00
01/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2917	3	3	3	0.00
01/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2954	3	3	3	0.00
01/09/2022	2030 On 02-February-23			Bond Future	10.82	87.0215	86.5996	87.0215	5,200.00
01/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4157	4	4	4	5,000.00
01/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	2888	3	3	3	0.00
01/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	2999	3	3	3	0.00
01/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	698	1	1	1	0.00
01/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	521	1	1	1	388.00
01/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	89	0	0	0	102.00
01/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	143	0	0	0	388.00
01/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	624	1	1	1	0.00
01/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	487	1	0	1	0.00
01/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	3546	4	4	4	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	676	1	1	1	0.00
01/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	687	1	1	1	0.00
01/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	495	1	0	1	0.00
01/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	175	0	0	0	0.00
01/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	133	0	0	0	0.00
01/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	388	0	0	0	0.00
01/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	5649	5	6	5	102.00
01/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	9483	9	9	9	0.00
01/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	8387	8	8	8	0.00
01/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	8200	8	8	8	0.00
01/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	7645	7	8	7	0.00
01/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	4574	4	5	4	102.00
01/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	4324	4	4	4	0.00
01/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1239	1	1	1	0.00
01/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1502	1	2	1	388.00
01/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	5137	5	5	5	0.00
01/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4984	5	5	5	0.00
01/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	5098	5	5	5	0.00
01/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	4394	4	4	4	0.00
01/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	4359	4	4	4	0.00
01/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1563	1	2	1	0.00
01/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	1008	1	1	1	0.00
01/09/2022	2030 On 04-May-23			Bond Future	10.97	88.6767	88.2462	88.6767	0.00
01/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	7213	8	7	8	0.00
01/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4273	5	4	5	0.00
01/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	5525	6	6	6	0.00
01/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	6986	7	7	7	0.00
01/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1693	2	2	2	0.00
01/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	1899	2	2	2	350.00
01/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	534	1	1	1	150.00
01/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	906	1	1	1	1,080.00
01/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3500	4	4	4	0.00
01/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1485	2	1	2	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1657	2	2	2	0.00
01/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1675	2	2	2	0.00
01/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	594	1	1	1	479.00
01/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	680	1	1	1	388.00
01/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	267	0	0	0	388.00
01/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	9054	9	9	9	0.00
01/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	6724	6	7	6	0.00
01/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5948	6	6	6	0.00
01/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	6368	6	6	6	0.00
01/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3587	3	4	3	0.00
01/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3612	3	4	3	0.00
01/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3880	4	4	4	0.00
01/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1960	2	2	2	150.00
01/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	5173	5	5	5	0.00
01/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	3289	3	3	3	0.00
01/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3561	3	4	3	0.00
01/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	795	1	1	1	479.00
01/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1139	1	1	1	1,080.00
01/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1580	1	2	1	388.00
01/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	753	1	1	1	350.00
01/09/2022	2030 On 03-August-23			Bond Future	11.13	86.4245	85.9851	86.4245	0.00
01/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	6875	7	7	7	0.00
01/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3445	4	3	4	0.00
01/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	7795	8	8	8	0.00
01/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3396	4	3	4	0.00
01/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3421	4	3	4	0.00
01/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1524	2	2	2	1,012.00
01/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	1934	2	2	2	350.00
01/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3941	4	4	4	0.00
01/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2510	2	3	2	0.00
01/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2542	2	3	2	0.00
01/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	931	1	1	1	350.00
01/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4597	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1131	1	1	1	1,012.00
01/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2526	2	3	2	0.00
01/09/2022	2030 On 02-November-23			Bond Future	11.32	88.0242	87.5768	88.0242	0.00
01/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2217	2	2	2	0.00
01/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2199	2	2	2	0.00
01/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2181	2	2	2	0.00
01/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	4266	4	4	4	0.00
01/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	4243	4	4	4	0.00
01/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	4220	4	4	4	0.00
01/09/2022	2032 On 03-November-22			Bond Future	11.09	84.9392	84.5279	84.9392	168,763.00
01/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	2	0	0	0	180.00
01/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	4	0	0	0	500.00
01/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	2994	3	3	3	0.00
01/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	6042	6	6	6	0.00
01/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	562	1	1	1	0.00
01/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	578	1	1	1	750.00
01/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	2633	3	3	3	0.00
01/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	123	0	0	0	500.00
01/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	338	0	0	0	0.00
01/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	421	1	0	1	0.00
01/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	80	0	0	0	0.00
01/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	2	0	0	0	454.00
01/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	100	0	0	0	0.00
01/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	34	0	0	0	750.00
01/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	6319	6	6	6	0.00
01/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	5307	5	5	5	454.00
01/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	5050	5	5	5	180.00
01/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	9506	9	10	9	0.00
01/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	8922	9	9	9	0.00
01/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	3205	3	3	3	180.00
01/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	9800	9	10	9	0.00
01/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	3496	3	3	3	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	4799	4	5	4	0.00
01/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	843	1	1	1	7,500.00
01/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2778	2	3	2	0.00
01/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2815	3	3	3	0.00
01/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	181	0	0	0	750.00
01/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	711	1	1	1	500.00
01/09/2022	2032 On 02-February-23			Bond Future	11.25	86.4672	86.0474	86.4672	18.00
01/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	4293	5	4	5	0.00
01/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	7602	8	8	8	0.00
01/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	769	1	1	1	0.00
01/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	782	1	1	1	0.00
01/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	526	1	1	1	0.00
01/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	105	0	0	0	454.00
01/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	3801	4	4	4	0.00
01/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	794	1	1	1	0.00
01/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	930	1	1	1	0.00
01/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1205	1	1	1	750.00
01/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	585	1	1	1	500.00
01/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	145	0	0	0	500.00
01/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	338	0	0	0	750.00
01/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	7328	7	7	7	0.00
01/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	9671	9	10	9	0.00
01/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5936	6	6	6	0.00
01/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	4170	4	4	4	0.00
01/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4786	4	5	4	454.00
01/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	5180	5	5	5	0.00
01/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1663	2	2	2	0.00
01/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	10554	10	11	10	0.00
01/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	6201	6	6	6	454.00
01/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	5221	5	5	5	0.00
01/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	5261	5	5	5	0.00
01/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	581	1	1	1	750.00
01/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1440	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2032 On 04-May-23			Bond Future	11.40	83.9511	83.5228	83.9511	0.00
01/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1424	2	1	2	400.00
01/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	1871	2	2	2	0.00
01/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	1891	2	2	2	0.00
01/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	1911	2	2	2	0.00
01/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3017	3	3	3	400.00
01/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	9757	10	10	10	0.00
01/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	660	1	1	1	400.00
01/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	4447	4	4	4	0.00
01/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	4478	4	4	4	0.00
01/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	4509	4	5	4	0.00
01/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	5337	5	5	5	0.00
01/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3177	3	3	3	0.00
01/09/2022	2032 On 03-August-23			Bond Future	11.55	85.6137	85.1765	85.6137	2,600.00
01/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4137	4	4	4	0.00
01/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4165	4	4	4	0.00
01/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	4556	5	5	5	5,000.00
01/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4192	4	4	4	0.00
01/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	3143	3	3	3	0.00
01/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2905	3	3	3	0.00
01/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	3161	3	3	3	0.00
01/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	3181	3	3	3	0.00
01/09/2022	2032 On 02-November-23			Bond Future	11.72	83.0419	82.5967	83.0419	0.00
01/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2716	3	3	3	0.00
01/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2737	3	3	3	0.00
01/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2758	3	3	3	0.00
01/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	5018	5	5	5	0.00
01/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	5045	5	5	5	0.00
01/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	5072	5	5	5	0.00
01/09/2022	2033 On 03-November-22			Bond Future	115.47	115.4357	115.4697	115.4357	1,287.00
01/09/2022	2033 On 02-February-23			Bond Future	117.57	117.5386	117.5717	117.5386	6,141.00
01/09/2022	2033 On 04-May-23			Bond Future	118.43	118.3992	118.4322	118.3992	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2033 On 03-August-23			Bond Future	120.80	120.7660	120.7993	120.7660	0.00
01/09/2022	2033 On 02-November-23			Bond Future	121.61	121.5795	121.6135	121.5795	0.00
01/09/2022	2037 On 03-November-22			Bond Future	11.47	82.0462	81.6948	82.0462	66,055.00
01/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1290	1	1	1	0.00
01/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1316	1	1	1	0.00
01/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1343	2	1	2	0.00
01/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	2250	2	2	2	0.00
01/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	2283	2	2	2	0.00
01/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	2217	2	2	2	0.00
01/09/2022	2037 On 02-February-23			Bond Future	11.61	79.2652	78.9064	79.2652	73,477.00
01/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1568	2	2	2	636.00
01/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1461	2	1	2	0.00
01/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4120	4	4	4	0.00
01/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1419	2	1	2	0.00
01/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1440	2	1	2	0.00
01/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4808	5	5	5	0.00
01/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4848	5	5	5	0.00
01/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4768	5	5	5	0.00
01/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4572	4	5	4	0.00
01/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2091	2	2	2	636.00
01/09/2022	2037 On 04-May-23			Bond Future	11.75	80.7734	80.4073	80.7734	0.00
01/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	3840	4	4	4	400.00
01/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1885	2	2	2	400.00
01/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	10958	11	11	11	0.00
01/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2553	3	3	3	0.00
01/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2503	3	3	3	0.00
01/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2528	3	3	3	0.00
01/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	5034	5	5	5	0.00
01/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	6066	6	6	6	0.00
01/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	877	1	1	1	400.00
01/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	5068	5	5	5	0.00
01/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	5000	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3644	3	4	3	0.00
01/09/2022	2037 On 03-August-23			Bond Future	11.88	78.1149	77.7411	78.1149	0.00
01/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5089	5	5	5	0.00
01/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5026	5	5	5	0.00
01/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5058	5	5	5	0.00
01/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3690	4	4	4	0.00
01/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3712	4	4	4	0.00
01/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3668	4	4	4	0.00
01/09/2022	2037 On 02-November-23			Bond Future	12.03	79.5603	79.1798	79.5603	0.00
01/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3507	4	4	4	0.00
01/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3482	4	3	4	0.00
01/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3532	4	4	4	0.00
01/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	6129	6	6	6	0.00
01/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	6097	6	6	6	0.00
01/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	6066	6	6	6	0.00
01/09/2022	2038 On 03-November-22			Bond Future	130.93	131.2221	130.9350	131.2221	5,473.00
01/09/2022	2038 On 02-February-23			Bond Future	131.39	131.6806	131.3866	131.6806	0.00
01/09/2022	2038 On 04-May-23			Bond Future	133.91	134.2123	133.9116	134.2123	0.00
01/09/2022	2038 On 03-August-23			Bond Future	134.58	134.8908	134.5835	134.8908	0.00
01/09/2022	2038 On 02-November-23			Bond Future	137.11	137.4193	137.1066	137.4193	0.00
01/09/2022	2040 On 03-November-22			Bond Future	11.54	83.8763	83.5954	83.8763	52,284.00
01/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	19	0	0	0	0.00
01/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	148	0	0	0	1,600.00
01/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	1744	2	2	2	0.00
01/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1468	2	1	2	0.00
01/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	301	0	0	0	0.00
01/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1167	1	1	1	1,600.00
01/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	214	0	0	0	1,078.00
01/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	3684	4	4	4	0.00
01/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	6156	6	6	6	0.00
01/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1411	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1439	2	1	2	0.00
01/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	928	1	1	1	1,078.00
01/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	3110	3	3	3	0.00
01/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	2288	2	2	2	0.00
01/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	859	1	1	1	0.00
01/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	6422	6	6	6	0.00
01/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2696	3	3	3	0.00
01/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	5177	5	5	5	0.00
01/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1991	2	2	2	0.00
01/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	328	0	0	0	1,078.00
01/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	2359	2	2	2	0.00
01/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	2323	2	2	2	0.00
01/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5785	6	6	6	0.00
01/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	9945	10	10	10	0.00
01/09/2022	2040 On 02-February-23			Bond Future	11.68	80.8779	80.5908	80.8779	64,540.00
01/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4601	5	5	5	0.00
01/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1569	2	2	2	0.00
01/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1592	2	2	2	0.00
01/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	338	0	0	0	388.00
01/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	319	0	0	0	0.00
01/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5268	5	5	5	0.00
01/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5388	6	5	6	0.00
01/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1615	2	2	2	0.00
01/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1780	2	2	2	621.00
01/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1217	1	1	1	0.00
01/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1274	1	1	1	388.00
01/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5891	6	6	6	0.00
01/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4868	5	5	5	0.00
01/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2221	2	2	2	621.00
01/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	5164	5	5	5	0.00
01/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1844	2	2	2	388.00
01/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1896	2	2	2	0.00
01/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	10454	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	10251	10	10	10	0.00
01/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	6036	6	6	6	0.00
01/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	5207	5	5	5	0.00
01/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	5251	5	5	5	0.00
01/09/2022	2040 On 04-May-23			Bond Future	11.81	82.4169	82.1239	82.4169	0.00
01/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10303	11	10	11	0.00
01/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	2818	3	3	3	0.00
01/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	2984	3	3	3	486.00
01/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1311	1	1	1	486.00
01/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1653	2	2	2	388.00
01/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	2791	3	3	3	0.00
01/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	653	1	1	1	388.00
01/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	7568	8	8	8	0.00
01/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	2845	3	3	3	0.00
01/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	5178	5	5	5	0.00
01/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	8277	8	8	8	0.00
01/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1992	2	2	2	388.00
01/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1243	1	1	1	486.00
01/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	11621	11	12	11	0.00
01/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	5251	5	5	5	0.00
01/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	7322	7	7	7	0.00
01/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	5000	5	5	5	0.00
01/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	5214	5	5	5	0.00
01/09/2022	2040 On 03-August-23			Bond Future	11.93	79.5406	79.2413	79.5406	0.00
01/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5613	6	6	6	0.00
01/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5579	6	6	6	0.00
01/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5647	6	6	6	0.00
01/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3920	4	4	4	0.00
01/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3967	4	4	4	0.00
01/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3944	4	4	4	0.00
01/09/2022	2040 On 02-November-23			Bond Future	12.08	81.0123	80.7077	81.0123	0.00
01/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	3721	4	4	4	0.00
01/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3694	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3668	4	4	4	0.00
01/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6655	6	7	6	0.00
01/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6584	6	7	6	0.00
01/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6619	6	7	6	0.00
01/09/2022	2044 On 03-November-22			Bond Future	11.53	80.7362	80.4823	80.7362	72,910.00
01/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1472	2	1	2	0.00
01/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1502	2	2	2	0.00
01/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	20	0	0	0	0.00
01/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	156	0	0	0	1,900.00
01/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	317	0	0	0	0.00
01/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1220	1	1	1	1,900.00
01/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1531	2	2	2	0.00
01/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	2295	2	2	2	0.00
01/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2707	3	3	3	0.00
01/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	2330	2	2	2	0.00
01/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	5237	5	5	5	0.00
01/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	6518	6	7	6	0.00
01/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	10173	10	10	10	0.00
01/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	2366	2	2	2	0.00
01/09/2022	2044 On 02-February-23			Bond Future	11.66	77.8065	77.5470	77.8065	33,819.00
01/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1787	2	2	2	0.00
01/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1739	2	2	2	0.00
01/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1763	2	2	2	0.00
01/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	5066	5	5	5	0.00
01/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	5109	5	5	5	0.00
01/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	5023	5	5	5	0.00
01/09/2022	2044 On 04-May-23			Bond Future	11.78	79.2871	79.0222	79.2871	0.00
01/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	2981	3	3	3	0.00
01/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	3961	4	4	4	0.00
01/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	4815	5	5	5	0.00
01/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	2952	3	3	3	0.00
01/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	2924	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	5264	5	5	5	0.00
01/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	5227	5	5	5	0.00
01/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	4139	4	4	4	4,000.00
01/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3465	3	3	3	4,000.00
01/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	5191	5	5	5	0.00
01/09/2022	2044 On 03-August-23			Bond Future	11.90	76.4741	76.2035	76.4741	0.00
01/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	5676	6	6	6	0.00
01/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5607	6	6	6	0.00
01/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5642	6	6	6	0.00
01/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	4080	4	4	4	0.00
01/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	4105	4	4	4	0.00
01/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	4056	4	4	4	0.00
01/09/2022	2044 On 02-November-23			Bond Future	12.03	77.8891	77.6136	77.8891	0.00
01/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	3870	4	4	4	0.00
01/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	3898	4	4	4	0.00
01/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	3926	4	4	4	0.00
01/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6766	7	7	7	0.00
01/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6802	7	7	7	0.00
01/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6838	7	7	7	0.00
01/09/2022	2046 On 03-November-22			Bond Future	117.00	116.9677	117.0030	116.9677	16,413.00
01/09/2022	2046 On 02-February-23			Bond Future	119.13	119.0990	119.1335	119.0990	0.00
01/09/2022	2046 On 04-May-23			Bond Future	119.36	119.3275	119.3617	119.3275	0.00
01/09/2022	2046 On 03-August-23			Bond Future	121.75	121.7138	121.7483	121.7138	0.00
01/09/2022	2046 On 02-November-23			Bond Future	121.89	121.8567	121.8919	121.8567	0.00
01/09/2022	2050 On 03-November-22			Bond Future	121.39	121.3512	121.3871	121.3512	11,715.00
01/09/2022	2050 On 02-February-23			Bond Future	121.45	121.4149	121.4497	121.4149	0.00
01/09/2022	2050 On 04-May-23			Bond Future	123.78	123.7491	123.7839	123.7491	0.00
01/09/2022	2050 On 03-August-23			Bond Future	124.03	123.9974	124.0321	123.9974	0.00
01/09/2022	2050 On 02-November-23			Bond Future	126.36	126.3217	126.3573	126.3217	0.00
01/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	AL37 On 03-November-22			Index Future	827.27	828.8760	827.2710	828.8760	0.00
01/09/2022	AL37 On 02-February-23			Index Future	842.13	843.7740	842.1290	843.7740	0.00
01/09/2022	AL37 On 04-May-23			Index Future	858.11	859.7870	858.1050	859.7870	0.00
01/09/2022	AL37 On 03-August-23			Index Future	875.06	876.7740	875.0560	876.7740	0.00
01/09/2022	AL37 On 02-November-23			Index Future	891.28	893.0280	891.2790	893.0280	0.00
01/09/2022	AL7T On 03-November-22			Index Future	946.68	951.0380	946.6810	951.0380	0.00
01/09/2022	AL7T On 02-February-23			Index Future	963.68	968.1310	963.6830	968.1310	0.00
01/09/2022	AL7T On 04-May-23			Index Future	981.97	986.5040	981.9660	986.5040	0.00
01/09/2022	AL7T On 03-August-23			Index Future	1001.36	1005.9940	1001.3630	1005.9940	0.00
01/09/2022	AL7T On 02-November-23			Index Future	1019.93	1024.6440	1019.9280	1024.6440	0.00
01/09/2022	ALBI On 03-November-22			Index Future	835.33	838.3150	835.3290	838.3150	135.00
01/09/2022	ALBI On 02-February-23			Index Future	850.33	853.3820	850.3320	853.3820	0.00
01/09/2022	ALBI On 04-May-23			Index Future	866.46	869.5780	866.4640	869.5780	0.00
01/09/2022	ALBI On 03-August-23			Index Future	883.58	886.7580	883.5800	886.7580	0.00
01/09/2022	ALBI On 02-November-23			Index Future	899.96	903.1970	899.9610	903.1970	0.00
01/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	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
01/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2022	ES33 On 03-November-22			Bond Future	12.30	73.0501	72.7700	73.0501	0.00
01/09/2022	ES33 On 02-February-23			Bond Future	12.49	74.3808	74.0947	74.3808	350.00
01/09/2022	ES33 On 04-May-23			Bond Future	12.67	72.0184	71.7263	72.0184	0.00
01/09/2022	ES33 On 03-August-23			Bond Future	12.85	73.4603	73.1622	73.4603	0.00
01/09/2022	ES33 On 02-November-23			Bond Future	13.06	71.0451	70.7414	71.0451	0.00
01/09/2022	ES42 On 03-November-22			Bond Future	12.59	71.0641	70.8521	71.0641	0.00
01/09/2022	ES42 On 02-February-23			Bond Future	12.76	72.3614	72.1447	72.3614	4,769.00
01/09/2022	ES42 On 04-May-23			Bond Future	12.92	69.4910	69.2696	69.4910	0.00
01/09/2022	ES42 On 03-August-23			Bond Future	13.08	70.8843	70.6582	70.8843	0.00
01/09/2022	ES42 On 02-November-23			Bond Future	13.27	67.9505	67.7202	67.9505	0.00
01/09/2022	GOVI On 03-November-22			GOVI	823.57	826.5770	823.5740	826.5770	869.00
01/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	31440	6	3	6	0.00
01/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	31640	6	3	6	0.00
01/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	31540	6	3	6	0.00
01/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23			GOVI	838.37	841.4340	838.3650	841.4340	0.00
01/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	124650	9	12	9	0.00
01/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	124550	9	12	9	0.00
01/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	124750	9	12	9	0.00
01/09/2022	GOVI On 04-May-23			GOVI	854.27	857.4020	854.2710	857.4020	0.00
01/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	13910	5	1	5	0.00
01/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	14110	5	1	5	0.00
01/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	14010	5	1	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
01/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-August-23			GOVI	871.15	874.3420	871.1450	874.3420	0.00
01/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	339150	37	34	37	0.00
01/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	339350	37	34	37	0.00
01/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	339250	37	34	37	0.00
01/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-November-23			GOVI	887.30	890.5510	887.2960	890.5510	0.00
01/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	14960	5	1	5	0.00
01/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	14860	5	1	5	0.00
01/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	14760	5	1	5	0.00
01/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
01/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
01/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2022	IGOV On 03-November-22			Index Future	327.23	327.3270	327.2310	327.3270	704.00
01/09/2022	IGOV On 02-February-23			Index Future	333.19	333.2900	333.1870	333.2900	0.00
01/09/2022	IGOV On 04-May-23			Index Future	339.59	339.6930	339.5870	339.6930	0.00
01/09/2022	IGOV On 03-August-23			Index Future	346.37	346.4810	346.3710	346.4810	0.00
01/09/2022	IGOV On 02-November-23			Index Future	352.87	352.9800	352.8680	352.9800	0.00
01/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1800	94.1750	94.1800	0.00
01/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5150	93.5250	93.5150	0.00
01/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4450	93.4500	93.4450	0.00
01/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.9300	92.9350	92.9300	68.00
01/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8250	92.8500	92.8250	0.00
01/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.58	92.4550	92.4200	92.4550	0.00
01/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.67	92.3750	92.3300	92.3750	0.00
01/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.13	91.9100	91.8750	91.9100	0.00
01/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.25	91.8250	91.7550	91.8250	75.00
01/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.26	91.7900	91.7400	91.7900	272.00
01/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.7900	91.7400	91.7900	0.00
01/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.26	91.8050	91.7450	91.8050	0.00
01/09/2022	R023 On 03-November-22			Bond Future	7.27	101.6472	101.6083	101.6472	23,960.00
01/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	309	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	312	0	0	0	0.00
01/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	306	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R035 On 03-November-22			Bond Future	11.33	85.9461	85.5990	85.9461	61,488.00
01/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	13	0	0	0	582.00
01/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	94	0	0	0	976.00
01/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1186	1	1	1	0.00
01/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1161	1	1	1	0.00
01/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	256	0	0	0	0.00
01/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1212	1	1	1	0.00
01/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	7474	8	7	8	0.00
01/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	846	1	1	1	0.00
01/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	974	1	1	1	976.00
01/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2823	3	3	3	582.00
01/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	134	0	0	0	976.00
01/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	2238	2	2	2	0.00
01/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4799	5	5	5	582.00
01/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	2306	2	2	2	0.00
01/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	2272	2	2	2	0.00
01/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	2593	2	3	2	0.00
01/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	6344	6	6	6	0.00
01/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	9414	9	9	9	0.00
01/09/2022	R035 On 02-February-23			Bond Future	11.48	87.4908	87.1364	87.4908	106,331.00
01/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4594	5	5	5	0.00
01/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	9623	10	10	10	0.00
01/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1739	2	2	2	976.00
01/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1763	2	2	2	0.00
01/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1331	1	1	1	0.00
01/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	514	1	1	1	976.00
01/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	945	1	1	1	388.00
01/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1351	1	1	1	0.00
01/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4448	5	4	5	0.00
01/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1371	1	1	1	0.00
01/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	200	0	0	0	582.00
01/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	976	1	1	1	0.00
01/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	885	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	218	0	0	0	0.00
01/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	236	0	0	0	388.00
01/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9953	10	10	10	0.00
01/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	6070	6	6	6	0.00
01/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5884	6	6	6	0.00
01/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5792	6	6	6	582.00
01/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	7575	7	8	7	0.00
01/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	10448	10	10	10	0.00
01/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4853	5	5	5	0.00
01/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	549	1	1	1	976.00
01/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4893	5	5	5	0.00
01/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	10199	10	10	10	0.00
01/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4934	5	5	5	0.00
01/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	4175	4	4	4	582.00
01/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	4211	4	4	4	0.00
01/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1822	2	2	2	388.00
01/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1891	2	2	2	0.00
01/09/2022	R035 On 04-May-23			Bond Future	11.61	84.6521	84.2905	84.6521	0.00
01/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2519	3	3	3	0.00
01/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	488	1	0	1	388.00
01/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1016	1	1	1	491.00
01/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6460	7	6	7	0.00
01/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2398	3	2	3	491.00
01/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2470	3	2	3	0.00
01/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2495	3	2	3	0.00
01/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1268	1	1	1	388.00
01/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9220	10	9	10	0.00
01/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1156	1	1	1	491.00
01/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	7170	7	7	7	0.00
01/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1957	2	2	2	388.00
01/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4746	5	5	5	0.00
01/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	8027	8	8	8	0.00
01/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	11142	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4913	5	5	5	0.00
01/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4812	5	5	5	0.00
01/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4779	5	5	5	0.00
01/09/2022	R035 On 03-August-23			Bond Future	11.75	86.3278	85.9587	86.3278	0.00
01/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	4934	5	5	5	0.00
01/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	4965	5	5	5	0.00
01/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	4996	5	5	5	0.00
01/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3632	3	4	3	0.00
01/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3654	4	4	4	0.00
01/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3676	4	4	4	0.00
01/09/2022	R035 On 02-November-23			Bond Future	11.91	83.4267	83.0509	83.4267	0.00
01/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3348	4	3	4	0.00
01/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3301	3	3	3	0.00
01/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3324	3	3	3	0.00
01/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5971	6	6	6	0.00
01/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	6003	6	6	6	0.00
01/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5939	6	6	6	0.00
01/09/2022	R186 On 03-November-22			Bond Future	9.16	108.7263	108.5148	108.7263	64,278.00
01/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	53	0	0	0	4,310.00
01/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	177	0	0	0	0.00
01/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	525	1	1	1	0.00
01/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	171	0	0	0	0.00
01/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	165	0	0	0	0.00
01/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	2368	2	2	2	0.00
01/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	2339	2	2	2	0.00
01/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1388	1	1	1	4,310.00
01/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	2310	2	2	2	0.00
01/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	3329	3	3	3	0.00
01/09/2022	R186 On 02-February-23			Bond Future	9.31	105.3830	105.1662	105.3830	0.00
01/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	342	0	0	0	0.00
01/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	336	0	0	0	0.00
01/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	330	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3614	3	4	3	0.00
01/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3585	3	4	3	0.00
01/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3557	3	4	3	0.00
01/09/2022	R186 On 04-May-23			Bond Future	9.44	107.3864	107.1649	107.3864	0.00
01/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	921	1	1	1	0.00
01/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	910	1	1	1	0.00
01/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	932	1	1	1	0.00
01/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2823	3	3	3	0.00
01/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2843	3	3	3	0.00
01/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2803	3	3	3	0.00
01/09/2022	R186 On 03-August-23			Bond Future	9.57	104.2085	103.9821	104.2085	0.00
01/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2306	2	2	2	0.00
01/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2272	2	2	2	0.00
01/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2289	2	2	2	0.00
01/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1799	2	2	2	0.00
01/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1810	2	2	2	0.00
01/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1788	2	2	2	0.00
01/09/2022	R186 On 02-November-23			Bond Future	9.76	106.1376	105.9072	106.1376	0.00
01/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1664	2	2	2	0.00
01/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1650	2	2	2	0.00
01/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1677	2	2	2	0.00
01/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2652	3	3	3	0.00
01/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2679	3	3	3	0.00
01/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2665	3	3	3	0.00
01/09/2022	R197 On 03-November-22			Bond Future	339.00	338.9380	339.0042	338.9380	831.00
01/09/2022	R197 On 02-February-23			Bond Future	336.25	336.1880	336.2510	336.1880	0.00
01/09/2022	R197 On 04-May-23			Bond Future	342.71	342.6519	342.7141	342.6519	0.00
01/09/2022	R197 On 03-August-23			Bond Future	340.32	340.2636	340.3249	340.2636	0.00
01/09/2022	R197 On 02-November-23			Bond Future	346.70	346.6407	346.7036	346.6407	0.00
01/09/2022	R202 On 03-November-22			Bond Future	252.70	252.5067	252.6956	252.5067	6,148.00
01/09/2022	R202 On 02-February-23			Bond Future	252.56	252.3665	252.5555	252.3665	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R202 On 04-May-23			Bond Future	257.41	257.2175	257.4087	257.2175	0.00
01/09/2022	R202 On 03-August-23			Bond Future	257.65	257.4519	257.6456	257.4519	0.00
01/09/2022	R202 On 02-November-23			Bond Future	262.48	262.2781	262.4757	262.2781	0.00
01/09/2022	R209 On 03-November-22			Bond Future	11.31	66.4885	66.1844	66.4885	20,217.00
01/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	26	0	0	0	7,750.00
01/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	823	1	1	1	0.00
01/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2043	2	2	2	0.00
01/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	185	0	0	0	0.00
01/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	785	1	1	1	0.00
01/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	804	1	1	1	0.00
01/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	0	0	6,000.00
01/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	2	0	0	0	0.00
01/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	842	1	1	1	0.00
01/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	3816	4	4	4	0.00
01/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	431	0	0	0	7,750.00
01/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	2266	2	2	2	0.00
01/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	4460	4	4	4	0.00
01/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	10135	10	10	10	0.00
01/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	11703	11	12	11	0.00
01/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	2332	2	2	2	0.00
01/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	2366	2	2	2	6,000.00
01/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	1073	1	1	1	0.00
01/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	2299	2	2	2	0.00
01/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	7148	7	7	7	6,000.00
01/09/2022	R209 On 02-February-23			Bond Future	11.44	67.6845	67.3740	67.6845	2,066.00
01/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1119	1	1	1	0.00
01/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1086	1	1	1	0.00
01/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1102	1	1	1	0.00
01/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	4404	4	4	4	0.00
01/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	4477	4	4	4	0.00
01/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	4441	4	4	4	0.00
01/09/2022	R209 On 04-May-23			Bond Future	11.56	65.8197	65.5029	65.8197	1,250.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	5956	6	6	6	0.00
01/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1851	2	2	2	0.00
01/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2076	2	2	2	0.00
01/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2034	2	2	2	0.00
01/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2055	2	2	2	0.00
01/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	560	1	1	1	7,500.00
01/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8867	9	9	9	0.00
01/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4362	4	4	4	0.00
01/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4393	4	4	4	0.00
01/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	4332	4	4	4	0.00
01/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4675	4	5	4	7,500.00
01/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1575	1	2	1	7,500.00
01/09/2022	R209 On 03-August-23			Bond Future	11.68	67.1231	66.7998	67.1231	0.00
01/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4432	5	4	5	0.00
01/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4377	5	4	5	0.00
01/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4404	5	4	5	0.00
01/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3128	3	3	3	0.00
01/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3166	3	3	3	0.00
01/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3147	3	3	3	0.00
01/09/2022	R209 On 02-November-23			Bond Future	11.81	65.2168	64.8875	65.2168	0.00
01/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2954	3	3	3	0.00
01/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2911	3	3	3	0.00
01/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2933	3	3	3	0.00
01/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	5231	5	5	5	0.00
01/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	5259	5	5	5	0.00
01/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	5202	5	5	5	0.00
01/09/2022	R210 On 03-November-22			Bond Future	231.31	231.4355	231.3141	231.4355	732.00
01/09/2022	R210 On 02-February-23			Bond Future	235.53	235.6524	235.5258	235.6524	300.00
01/09/2022	R210 On 04-May-23			Bond Future	236.93	237.0573	236.9267	237.0573	0.00
01/09/2022	R210 On 03-August-23			Bond Future	241.66	241.7970	241.6629	241.7970	0.00
01/09/2022	R210 On 02-November-23			Bond Future	242.95	243.0883	242.9518	243.0883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R213 On 03-November-22			Bond Future	10.97	80.3846	80.0138	80.3846	34,054.00
01/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	0	0	200.00
01/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	34	0	0	0	0.00
01/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	342	0	0	0	0.00
01/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	67	0	0	0	0.00
01/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	163	0	0	0	0.00
01/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	0	0	476.00
01/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	320	0	0	0	0.00
01/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	331	0	0	0	0.00
01/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	310	0	0	0	0.00
01/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	3140	3	3	3	200.00
01/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	3065	3	3	3	0.00
01/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	3102	3	3	3	0.00
01/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	8768	8	9	8	0.00
01/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	3865	4	4	4	476.00
01/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	4801	4	5	4	200.00
01/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	3028	3	3	3	0.00
01/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	5465	5	5	5	476.00
01/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	9084	9	9	9	0.00
01/09/2022	R213 On 02-February-23			Bond Future	11.14	81.8293	81.4509	81.8293	0.00
01/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	860	1	1	1	912.00
01/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	617	1	1	1	0.00
01/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	98	0	0	0	476.00
01/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	607	1	1	1	0.00
01/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	5328	6	5	6	0.00
01/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	427	0	0	0	0.00
01/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	627	1	1	1	0.00
01/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	761	1	1	1	0.00
01/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	4381	4	4	4	476.00
01/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	751	1	1	1	912.00
01/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4856	5	5	5	0.00
01/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	4102	4	4	4	0.00
01/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4894	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	9610	9	10	9	0.00
01/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	5679	5	6	5	476.00
01/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4819	5	5	5	0.00
01/09/2022	R213 On 04-May-23			Bond Future	11.29	79.8337	79.4476	79.8337	0.00
01/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1627	2	2	2	0.00
01/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1610	2	2	2	0.00
01/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1645	2	2	2	0.00
01/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	4022	4	4	4	0.00
01/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	4077	4	4	4	0.00
01/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	4050	4	4	4	0.00
01/09/2022	R213 On 03-August-23			Bond Future	11.43	81.4136	81.0195	81.4136	0.00
01/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3568	4	4	4	0.00
01/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3543	4	4	4	0.00
01/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3593	4	4	4	0.00
01/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2764	3	3	3	0.00
01/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2781	3	3	3	0.00
01/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2747	3	3	3	0.00
01/09/2022	R213 On 02-November-23			Bond Future	11.61	79.3724	78.9711	79.3724	0.00
01/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2346	3	2	3	0.00
01/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2327	3	2	3	0.00
01/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2364	3	2	3	0.00
01/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4386	4	4	4	0.00
01/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4434	4	4	4	0.00
01/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4410	4	4	4	0.00
01/09/2022	R214 On 03-November-22			Bond Future	11.46	63.7911	63.5824	63.7911	25,380.00
01/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1313	1	1	1	0.00
01/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1339	1	1	1	0.00
01/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1288	1	1	1	0.00
01/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1851	2	2	2	0.00
01/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1879	2	2	2	0.00
01/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1907	2	2	2	0.00
01/09/2022	R214 On 02-February-23			Bond Future	11.58	64.9376	64.7244	64.9376	64,507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1444	2	1	2	0.00
01/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1404	1	1	1	0.00
01/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1424	2	1	2	0.00
01/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	4125	4	4	4	0.00
01/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	4160	4	4	4	0.00
01/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	4089	4	4	4	0.00
01/09/2022	R214 On 04-May-23			Bond Future	11.70	62.8749	62.6572	62.8749	0.00
01/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2555	3	3	3	0.00
01/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2507	3	3	3	0.00
01/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2531	3	3	3	0.00
01/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	4233	4	4	4	0.00
01/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	4263	4	4	4	0.00
01/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	4204	4	4	4	0.00
01/09/2022	R214 On 03-August-23			Bond Future	11.80	64.1195	63.8972	64.1195	0.00
01/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	4877	5	5	5	0.00
01/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	4819	5	5	5	0.00
01/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	4848	5	5	5	0.00
01/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3160	3	3	3	0.00
01/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3141	3	3	3	0.00
01/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3122	3	3	3	0.00
01/09/2022	R214 On 02-November-23			Bond Future	11.93	62.0114	61.7850	62.0114	0.00
01/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3135	3	3	3	0.00
01/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3180	3	3	3	0.00
01/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3158	3	3	3	0.00
01/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	5579	5	6	5	0.00
01/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5609	5	6	5	0.00
01/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	5549	5	6	5	0.00
01/09/2022	R248 On 03-November-22			Bond Future	11.44	79.7816	79.5192	79.7816	256,863.00
01/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	18	0	0	0	0.00
01/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1536	2	2	2	950.00
01/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1567	2	2	2	0.00
01/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	3870	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	321	0	0	0	0.00
01/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1598	2	2	2	0.00
01/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1249	1	1	1	0.00
01/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	228	0	0	0	950.00
01/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	6176	6	6	6	0.00
01/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2881	3	3	3	0.00
01/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	2487	2	2	2	0.00
01/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	2450	2	2	2	0.00
01/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	5522	5	6	5	0.00
01/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	938	1	1	1	0.00
01/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	10699	10	11	10	0.00
01/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	2413	2	2	2	0.00
01/09/2022	R248 On 02-February-23			Bond Future	11.56	81.2524	80.9842	81.2524	0.00
01/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1886	2	2	2	2,700.00
01/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1783	2	2	2	0.00
01/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	1809	2	2	2	0.00
01/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	598	1	1	1	2,700.00
01/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1835	2	2	2	0.00
01/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	5087	5	5	5	0.00
01/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4999	5	5	5	0.00
01/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8855	9	9	9	0.00
01/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	5131	5	5	5	0.00
01/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	5176	5	5	5	0.00
01/09/2022	R248 On 04-May-23			Bond Future	11.68	78.3395	78.0659	78.3395	0.00
01/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3111	3	3	3	0.00
01/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3140	3	3	3	0.00
01/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3170	3	3	3	0.00
01/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	5314	5	5	5	0.00
01/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	5351	5	5	5	0.00
01/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	5388	5	5	5	0.00
01/09/2022	R248 On 03-August-23			Bond Future	11.79	79.8528	79.5734	79.8528	0.00
01/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	5895	6	6	6	0.00
01/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	5931	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	5967	6	6	6	0.00
01/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	4007	4	4	4	0.00
01/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4031	4	4	4	0.00
01/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4055	4	4	4	0.00
01/09/2022	R248 On 02-November-23			Bond Future	11.92	76.9146	76.6301	76.9146	0.00
01/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4083	4	4	4	0.00
01/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4025	4	4	4	0.00
01/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4054	4	4	4	0.00
01/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6798	7	7	7	0.00
01/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6872	7	7	7	0.00
01/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6835	7	7	7	0.00