



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/11/2021 TO: 19/11/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	2025 On 03-February-22			Bond Future	154.85	155.2171	154.8492	155.2171	5,316.00
19/11/2021	2025 On 05-May-22			Bond Future	156.74	157.1164	156.7433	157.1164	164.00
19/11/2021	2025 On 04-August-22			Bond Future	157.11	157.4918	157.1134	157.4918	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
19/11/2021	2025 On 03-November-22			Bond Future	159.13	159.5118	159.1283	159.5118	0.00
19/11/2021	2029 On 03-February-22			Bond Future	114.78	115.0759	114.7783	115.0759	2,806.00
19/11/2021	2029 On 05-May-22			Bond Future	114.98	115.2865	114.9846	115.2865	186.00
19/11/2021	2029 On 04-August-22			Bond Future	116.44	116.7430	116.4371	116.7430	0.00
19/11/2021	2029 On 03-November-22			Bond Future	116.71	117.0191	116.7082	117.0191	0.00
19/11/2021	2030 On 03-February-22			Bond Future	9.64	91.3375	91.1619	91.3375	83,185.00
19/11/2021	2030 On 03-February-22	8,80	Call	Bond Future	187	0	0	0	950.00
19/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6107	6	6	6	0.00
19/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1412	2	1	2	1,000.00
19/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	1911	2	2	2	0.00
19/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1038	1	1	1	0.00
19/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2288	2	2	2	0.00
19/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1017	1	1	1	0.00
19/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	49	0	0	0	101.00
19/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	221	0	0	0	1,000.00
19/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1060	1	1	1	0.00
19/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	464	1	0	1	4,000.00
19/11/2021	2030 On 03-February-22	9,40	Call	Bond Future	955	1	1	1	950.00
19/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	856	1	1	1	0.00
19/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	2394	2	2	2	101.00
19/11/2021	2030 On 03-February-22	9,40	Put	Bond Future	2229	2	2	2	0.00
19/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	3331	3	3	3	0.00
19/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	2072	2	2	2	0.00
19/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	4441	4	4	4	0.00
19/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	985	1	1	1	8,000.00
19/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	6825	7	7	7	0.00
19/11/2021	2030 On 03-February-22	8,80	Put	Bond Future	4681	5	5	5	0.00
19/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	2134	2	2	2	0.00
19/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	2103	2	2	2	0.00
19/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1218	1	1	1	101.00
19/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1645	2	2	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
19/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	157	0	0	0	1,000.00
19/11/2021	2030 On 05-May-22			Bond Future	9.86	92.4336	92.2555	92.4336	14,727.00
19/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3211	3	3	3	0.00
19/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	6241	6	6	6	0.00
19/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1125	1	1	1	0.00
19/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3179	3	3	3	0.00
19/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	421	0	0	0	200.00
19/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	497	1	0	1	1,800.00
19/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	41	0	0	0	200.00
19/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3242	3	3	3	0.00
19/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	2468	3	2	3	0.00
19/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	216	0	0	0	1,073.00
19/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	108	0	0	0	1,800.00
19/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	9229	9	9	9	0.00
19/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5861	6	6	6	0.00
19/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	5509	5	6	5	0.00
19/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1533	1	2	1	0.00
19/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	11504	11	12	11	0.00
19/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1567	2	2	2	0.00
19/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	7502	7	8	7	0.00
19/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3723	4	4	4	1,073.00
19/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	2034	2	2	2	1,073.00
19/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	614	1	1	1	1,800.00
19/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1549	1	2	1	200.00
19/11/2021	2030 On 04-August-22			Bond Future	10.10	89.5264	89.3458	89.5264	0.00
19/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1491	2	1	2	0.00
19/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	233	0	0	0	800.00
19/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	745	1	1	1	800.00
19/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1473	2	1	2	0.00
19/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1510	2	2	2	0.00
19/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5269	5	5	5	0.00
19/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1290	1	1	1	800.00
19/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	4133	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
19/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	4196	4	4	4	0.00
19/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	5952	6	6	6	0.00
19/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	9411	9	9	9	0.00
19/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	4164	4	4	4	0.00
19/11/2021	2030 On 03-November-22			Bond Future	10.32	90.7041	90.5212	90.7041	0.00
19/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2504	3	3	3	0.00
19/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2526	3	3	3	0.00
19/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	2548	3	3	3	0.00
19/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3584	3	4	3	0.00
19/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3608	4	4	4	0.00
19/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3634	4	4	4	0.00
19/11/2021	2032 On 03-February-22			Bond Future	10.12	91.3769	91.2708	91.3769	108,136.00
19/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	46	0	0	0	198.00
19/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	105	0	0	0	97.00
19/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	468	0	0	0	0.00
19/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	4994	5	5	5	0.00
19/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	4762	5	5	5	0.00
19/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	2793	3	3	3	0.00
19/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	2832	3	3	3	0.00
19/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	2458	3	2	3	0.00
19/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1097	1	1	1	900.00
19/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	1755	2	2	2	0.00
19/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	542	1	1	1	210.00
19/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	2717	3	3	3	0.00
19/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	2755	3	3	3	0.00
19/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	892	1	1	1	0.00
19/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	482	1	0	1	400.00
19/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	623	1	1	1	0.00
19/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	5841	6	6	6	0.00
19/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	3649	4	4	4	0.00
19/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	3692	4	4	4	0.00
19/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	3148	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
19/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	821	1	1	1	210.00
19/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1138	1	1	1	400.00
19/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	647	1	1	1	97.00
19/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	950	1	1	1	198.00
19/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	659	1	1	1	0.00
19/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	268	0	0	0	210.00
19/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	7379	7	7	7	0.00
19/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	3653	4	4	4	0.00
19/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2689	3	3	3	198.00
19/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	2365	2	2	2	900.00
19/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	986	1	1	1	0.00
19/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	1004	1	1	1	0.00
19/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	3472	3	3	3	0.00
19/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	3253	3	3	3	0.00
19/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1630	2	2	2	97.00
19/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	968	1	1	1	0.00
19/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	414	0	0	0	900.00
19/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	377	0	0	0	400.00
19/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	3699	4	4	4	0.00
19/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	5982	6	6	6	0.00
19/11/2021	2032 On 05-May-22			Bond Future	10.32	88.3263	88.2185	88.3263	20,384.00
19/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	4920	5	5	5	0.00
19/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	5001	5	5	5	0.00
19/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2061	2	2	2	780.00
19/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	2365	2	2	2	993.00
19/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	786	1	1	1	780.00
19/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	5571	6	6	6	0.00
19/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	4761	5	5	5	0.00
19/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	4960	5	5	5	0.00
19/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1136	1	1	1	0.00
19/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2554	3	3	3	0.00
19/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1200	1	1	1	993.00
19/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	963	1	1	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
19/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1148	1	1	1	0.00
19/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	5072	5	5	5	0.00
19/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2868	3	3	3	0.00
19/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1124	1	1	1	0.00
19/11/2021	2032 On 04-August-22			Bond Future	10.54	89.3715	89.2622	89.3715	0.00
19/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	6681	7	7	7	0.00
19/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2087	2	2	2	0.00
19/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2111	2	2	2	0.00
19/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	7846	8	8	8	0.00
19/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2135	2	2	2	0.00
19/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	326	0	0	0	800.00
19/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1107	1	1	1	800.00
19/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	5686	6	6	6	0.00
19/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	9392	9	9	9	0.00
19/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	3940	4	4	4	0.00
19/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	3908	4	4	4	0.00
19/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	924	1	1	1	0.00
19/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	3877	4	4	4	0.00
19/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1179	1	1	1	800.00
19/11/2021	2032 On 03-November-22			Bond Future	10.75	86.4016	86.2909	86.4016	0.00
19/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3157	3	3	3	0.00
19/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3648	4	4	4	0.00
19/11/2021	2033 On 03-February-22			Bond Future	110.75	111.3375	110.7511	111.3375	7,393.00
19/11/2021	2033 On 05-May-22			Bond Future	110.83	111.4206	110.8264	111.4206	2,121.00
19/11/2021	2033 On 04-August-22			Bond Future	112.23	112.8283	112.2264	112.8283	0.00
19/11/2021	2033 On 03-November-22			Bond Future	112.36	112.9733	112.3630	112.9733	0.00
19/11/2021	2037 On 03-February-22			Bond Future	10.72	83.8504	83.8308	83.8504	112,279.00
19/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	5197	5	5	5	0.00
19/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	5097	5	5	5	0.00
19/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	5147	5	5	5	0.00
19/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	527	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
19/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	546	1	1	1	0.00
19/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	537	1	1	1	0.00
19/11/2021	2037 On 05-May-22			Bond Future	10.91	84.8568	84.8367	84.8568	11,855.00
19/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	6549	7	7	7	0.00
19/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	6457	6	6	6	0.00
19/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	6503	7	7	7	0.00
19/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	982	1	1	1	0.00
19/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	1003	1	1	1	0.00
19/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	992	1	1	1	0.00
19/11/2021	2037 On 04-August-22			Bond Future	11.11	81.6052	81.5847	81.6052	0.00
19/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	2776	3	3	3	0.00
19/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	4454	4	4	4	0.00
19/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	945	1	1	1	50.00
19/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	2719	3	3	3	0.00
19/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	2747	3	3	3	0.00
19/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	4095	4	4	4	0.00
19/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	4027	4	4	4	0.00
19/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	7503	7	8	7	0.00
19/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	4061	4	4	4	50.00
19/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2601	3	3	3	50.00
19/11/2021	2037 On 03-November-22			Bond Future	11.30	82.6835	82.6625	82.6835	0.00
19/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	3896	4	4	4	0.00
19/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	3927	4	4	4	0.00
19/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	3958	4	4	4	0.00
19/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	3922	4	4	4	0.00
19/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3893	4	4	4	0.00
19/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3865	4	4	4	0.00
19/11/2021	2038 On 03-February-22			Bond Future	125.26	125.2461	125.2613	125.2461	6,276.00
19/11/2021	2038 On 05-May-22			Bond Future	126.79	126.7788	126.7937	126.7788	677.00
19/11/2021	2038 On 04-August-22			Bond Future	126.58	126.5700	126.5843	126.5700	0.00
19/11/2021	2038 On 03-November-22			Bond Future	128.21	128.1935	128.2079	128.1935	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
19/11/2021	2040 On 03-February-22			Bond Future	10.80	85.9493	86.0719	85.9493	76,519.00
19/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	5715	6	6	6	0.00
19/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	5769	6	6	6	0.00
19/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	5823	6	6	6	0.00
19/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	565	1	1	1	0.00
19/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	555	1	1	1	0.00
19/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	546	1	1	1	0.00
19/11/2021	2040 On 05-May-22			Bond Future	10.98	86.9809	87.1046	86.9809	8,498.00
19/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	7044	7	7	7	0.00
19/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	379	0	0	0	1,200.00
19/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	6995	7	7	7	0.00
19/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	7093	7	7	7	0.00
19/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	12698	13	13	13	0.00
19/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	1690	2	2	2	1,200.00
19/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	4557	5	5	5	0.00
19/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	338	0	0	0	1,200.00
19/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1067	1	1	1	0.00
19/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1078	1	1	1	0.00
19/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1089	1	1	1	0.00
19/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	8885	9	9	9	0.00
19/11/2021	2040 On 04-August-22			Bond Future	11.18	83.5038	83.6290	83.5038	0.00
19/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	3130	3	3	3	0.00
19/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	8007	8	8	8	0.00
19/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	461	0	0	0	460.00
19/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	2120	2	2	2	460.00
19/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	3098	3	3	3	0.00
19/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3162	3	3	3	0.00
19/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	4003	4	4	4	0.00
19/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1417	1	1	1	460.00
19/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	11185	11	11	11	0.00
19/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	4073	4	4	4	0.00
19/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	5363	5	5	5	0.00
19/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	4038	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
19/11/2021	2040 On 03-November-22			Bond Future	11.36	84.6077	84.7342	84.6077	0.00
19/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	4303	4	4	4	0.00
19/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	4236	4	4	4	0.00
19/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	4270	4	4	4	0.00
19/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	3984	4	4	4	0.00
19/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	4045	4	4	4	0.00
19/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	4015	4	4	4	0.00
19/11/2021	2044 On 03-February-22			Bond Future	10.82	82.7266	82.9612	82.7266	54,005.00
19/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	5900	6	6	6	0.00
19/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	5792	6	6	6	0.00
19/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	5846	6	6	6	0.00
19/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	565	1	1	1	0.00
19/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	575	1	1	1	0.00
19/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	556	1	1	1	0.00
19/11/2021	2044 On 05-May-22			Bond Future	10.99	83.7196	83.9567	83.7196	5,735.00
19/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	7178	7	7	7	0.00
19/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	7129	7	7	7	0.00
19/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	7079	7	7	7	0.00
19/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1100	1	1	1	0.00
19/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1089	1	1	1	0.00
19/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1078	1	1	1	0.00
19/11/2021	2044 On 04-August-22			Bond Future	11.18	80.3290	80.5689	80.3290	0.00
19/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	3350	3	3	3	0.00
19/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	3283	3	3	3	0.00
19/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	3316	3	3	3	0.00
19/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	3910	4	4	4	0.00
19/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	3945	4	4	4	0.00
19/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	3875	4	4	4	0.00
19/11/2021	2044 On 03-November-22			Bond Future	11.35	81.3910	81.6338	81.3910	0.00
19/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	4340	4	4	4	0.00
19/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	4306	4	4	4	0.00
19/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	4374	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
19/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	3986	4	4	4	0.00
19/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	4017	4	4	4	0.00
19/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	4048	4	4	4	0.00
19/11/2021	2046 On 03-February-22			Bond Future	114.60	115.1728	114.6033	115.1728	15,506.00
19/11/2021	2046 On 05-May-22			Bond Future	114.12	114.7004	114.1233	114.7004	171.00
19/11/2021	2046 On 04-August-22			Bond Future	115.57	116.1499	115.5652	116.1499	0.00
19/11/2021	2046 On 03-November-22			Bond Future	115.13	115.7209	115.1273	115.7209	0.00
19/11/2021	2050 On 03-February-22			Bond Future	115.86	117.6116	115.8566	117.6116	8,495.00
19/11/2021	2050 On 05-May-22			Bond Future	117.27	119.0507	117.2737	119.0507	379.00
19/11/2021	2050 On 04-August-22			Bond Future	116.74	118.5433	116.7433	118.5433	0.00
19/11/2021	2050 On 03-November-22			Bond Future	118.24	120.0641	118.2408	120.0641	0.00
19/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	AL37 On 03-February-22			Index Future	803.53	804.2130	803.5250	804.2130	0.00
19/11/2021	AL37 On 05-May-22			Index Future	813.16	813.8540	813.1560	813.8540	0.00
19/11/2021	AL37 On 04-August-22			Index Future	823.13	823.8340	823.1250	823.8340	0.00
19/11/2021	AL37 On 03-November-22			Index Future	833.59	834.3130	833.5940	834.3130	0.00
19/11/2021	AL7T On 03-February-22			Index Future	918.68	919.9180	918.6810	919.9180	0.00
19/11/2021	AL7T On 05-May-22			Index Future	929.69	930.9470	929.6920	930.9470	0.00
19/11/2021	AL7T On 04-August-22			Index Future	941.09	942.3620	941.0900	942.3620	0.00
19/11/2021	AL7T On 03-November-22			Index Future	953.06	954.3490	953.0590	954.3490	0.00
19/11/2021	ALBI On 03-February-22			Index Future	817.61	817.6050	817.6110	817.6050	193.00
19/11/2021	ALBI On 05-May-22			Index Future	827.41	827.4080	827.4100	827.4080	29.00
19/11/2021	ALBI On 04-August-22			Index Future	837.55	837.5540	837.5540	837.5540	0.00
19/11/2021	ALBI On 03-November-22			Index Future	848.21	848.2070	848.2070	848.2070	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
19/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C213 On 28-February-31			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
19/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2021	ES33 On 03-February-22			Bond Future	11.47	77.8660	77.8799	77.8660	263.00
19/11/2021	ES33 On 05-May-22			Bond Future	11.71	75.0410	75.0548	75.0410	87.00
19/11/2021	ES33 On 04-August-22			Bond Future	11.96	75.9417	75.9555	75.9417	0.00
19/11/2021	ES33 On 03-November-22			Bond Future	12.21	73.1866	73.2004	73.1866	0.00
19/11/2021	ES42 On 03-February-22			Bond Future	11.91	76.4531	76.5598	76.4531	3,579.00
19/11/2021	ES42 On 05-May-22			Bond Future	12.13	73.1301	73.2378	73.1301	1,190.00
19/11/2021	ES42 On 04-August-22			Bond Future	12.36	74.0063	74.1152	74.0063	0.00
19/11/2021	ES42 On 03-November-22			Bond Future	12.59	70.7472	70.8573	70.7472	0.00
19/11/2021	GOVI On 03-February-22			GOVI	806.89	806.9190	806.8920	806.9190	985.00
19/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	141520	14	14	14	0.00
19/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	141420	14	14	14	0.00
19/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	141320	14	14	14	0.00
19/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	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
19/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 05-May-22			GOVI	816.56	816.5930	816.5630	816.5930	0.00
19/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	283330	28	28	28	0.00
19/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	283230	28	28	28	0.00
19/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	283130	28	28	28	0.00
19/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 04-August-22			GOVI	826.58	826.6060	826.5750	826.6060	0.00
19/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	73150	7	7	7	0.00
19/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	73050	7	7	7	0.00
19/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	72950	7	7	7	0.00
19/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 03-November-22			GOVI	837.09	837.1210	837.0870	837.1210	0.00
19/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	166570	17	17	17	0.00
19/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	166770	17	17	17	0.00
19/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	166670	17	17	17	0.00
19/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
19/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
19/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2021	IGOV On 03-February-22			Index Future	304.63	306.1740	304.6340	306.1740	483.00
19/11/2021	IGOV On 05-May-22			Index Future	308.36	309.9190	308.3600	309.9190	16.00
19/11/2021	IGOV On 04-August-22			Index Future	312.21	313.7940	312.2140	313.7940	0.00
19/11/2021	IGOV On 03-November-22			Index Future	316.26	317.8580	316.2570	317.8580	0.00
19/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
19/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
19/11/2021	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
19/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.0850	96.0950	96.0850	0.00
19/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.98	95.9750	96.0250	95.9750	0.00
19/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.25	95.7100	95.7500	95.7100	0.00
19/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.5350	95.6750	95.5350	0.00
19/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3300	95.3400	95.3300	0.00
19/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.74	95.2450	95.2600	95.2450	0.00
19/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.02	94.9750	94.9800	94.9750	72.00
19/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.46	94.6750	94.5450	94.6750	0.00
19/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.84	94.0800	94.1600	94.0800	68.00
19/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.32	93.6200	93.6800	93.6200	0.00
19/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.62	93.3700	93.3850	93.3700	0.00
19/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.91	93.0850	93.0950	93.0850	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2021	R023 On 03-February-22			Bond Future	5.40	105.8712	105.8233	105.8712	16,528.00
19/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	79	0	0	0	0.00
19/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	82	0	0	0	0.00
19/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	85	0	0	0	0.00
19/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	414	0	0	0	0.00
19/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	421	0	0	0	0.00
19/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	428	0	0	0	0.00
19/11/2021	R023 On 05-May-22			Bond Future	5.57	103.2302	103.1813	103.2302	777.00
19/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	676	1	1	1	0.00
19/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	683	1	1	1	0.00
19/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	689	1	1	1	0.00
19/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	105	0	0	0	0.00
19/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	106	0	0	0	0.00
19/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	108	0	0	0	0.00
19/11/2021	R023 On 04-August-22			Bond Future	5.84	104.4777	104.4276	104.4777	0.00
19/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	316	0	0	0	0.00
19/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	320	0	0	0	0.00
19/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	323	0	0	0	0.00
19/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	206	0	0	0	0.00
19/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	208	0	0	0	0.00
19/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	210	0	0	0	0.00
19/11/2021	R023 On 03-November-22			Bond Future	6.43	101.9153	101.8649	101.9153	0.00
19/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	283	0	0	0	0.00
19/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	279	0	0	0	0.00
19/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	281	0	0	0	0.00
19/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	333	0	0	0	0.00
19/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	335	0	0	0	0.00
19/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	332	0	0	0	0.00
19/11/2021	R035 On 03-February-22			Bond Future	10.54	92.3179	92.2992	92.3179	102,193.00
19/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	223	0	0	0	683.00
19/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	774	1	1	1	280.00
19/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	5395	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
19/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	4947	5	5	5	0.00
19/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	8234	8	8	8	0.00
19/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	4031	4	4	4	0.00
19/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1086	1	1	1	500.00
19/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	468	0	0	0	200.00
19/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	7450	7	7	7	0.00
19/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	5145	5	5	5	0.00
19/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	5699	6	6	6	0.00
19/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	4848	5	5	5	0.00
19/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	4898	5	5	5	0.00
19/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	3938	4	4	4	0.00
19/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	4315	4	4	4	0.00
19/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	1369	1	1	1	1,600.00
19/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	2193	2	2	2	0.00
19/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	2337	2	2	2	0.00
19/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1135	1	1	1	200.00
19/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	1342	1	1	1	0.00
19/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	2610	3	3	3	500.00
19/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	2929	3	3	3	0.00
19/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	3012	3	3	3	0.00
19/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1717	2	2	2	200.00
19/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	2572	3	3	3	0.00
19/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	818	1	1	1	1,600.00
19/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	599	1	1	1	0.00
19/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	610	1	1	1	0.00
19/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	453	0	0	0	683.00
19/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	549	1	1	1	200.00
19/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	503	1	1	1	500.00
19/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	242	0	0	0	280.00
19/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	4547	5	5	5	0.00
19/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	738	1	1	1	200.00
19/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1608	2	2	2	683.00
19/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	181	0	0	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
19/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	589	1	1	1	0.00
19/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	846	1	1	1	280.00
19/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	3633	4	4	4	0.00
19/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	5825	6	6	6	0.00
19/11/2021	R035 On 05-May-22			Bond Future	10.73	88.9467	88.9275	88.9467	8,926.00
19/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	6482	7	6	7	0.00
19/11/2021	R035 On 05-May-22	10,82	Call	Bond Future	3053	0	3	0	0.00
19/11/2021	R035 On 05-May-22	12,64	Call	Bond Future	11186	0	11	0	0.00
19/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	6391	6	6	6	0.00
19/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	6436	6	6	6	0.00
19/11/2021	R035 On 05-May-22	10,72	Call	Bond Future	2718	0	3	0	1,200.00
19/11/2021	R035 On 05-May-22	10,72	Put	Bond Future	2783	0	3	0	0.00
19/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	1015	1	1	1	0.00
19/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	1026	1	1	1	0.00
19/11/2021	R035 On 05-May-22	12,64	Put	Bond Future	351	0	0	0	1,200.00
19/11/2021	R035 On 05-May-22	10,82	Put	Bond Future	2496	0	2	0	1,200.00
19/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	1004	1	1	1	0.00
19/11/2021	R035 On 04-August-22			Bond Future	10.93	89.9974	89.9778	89.9974	0.00
19/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	3963	4	4	4	0.00
19/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	8229	8	8	8	0.00
19/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	2727	3	3	3	0.00
19/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2151	2	2	2	400.00
19/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	2669	3	3	3	0.00
19/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	2698	3	3	3	0.00
19/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	801	1	1	1	100.00
19/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	2443	2	2	2	0.00
19/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	485	0	0	0	400.00
19/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	9640	10	10	10	0.00
19/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	4258	4	4	4	100.00
19/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	7821	8	8	8	0.00
19/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	4656	5	5	5	0.00
19/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	3953	4	4	4	0.00
19/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	3986	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
19/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2791	3	3	3	100.00
19/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	3920	4	4	4	0.00
19/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1129	1	1	1	400.00
19/11/2021	R035 On 03-November-22			Bond Future	11.14	86.7052	86.6851	86.7052	0.00
19/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	3831	4	4	4	0.00
19/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	3801	4	4	4	0.00
19/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	3862	4	4	4	0.00
19/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3803	4	4	4	0.00
19/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3859	4	4	4	0.00
19/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3831	4	4	4	0.00
19/11/2021	R186 On 03-February-22			Bond Future	8.16	110.7474	110.6476	110.7474	54,281.00
19/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	123	0	0	0	0.00
19/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	127	0	0	0	0.00
19/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	131	0	0	0	0.00
19/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	3788	4	4	4	0.00
19/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	3827	4	4	4	0.00
19/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	3867	4	4	4	0.00
19/11/2021	R186 On 05-May-22			Bond Future	8.39	112.0757	111.9743	112.0757	4,514.00
19/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2218	2	2	2	0.00
19/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	3001	3	3	3	0.00
19/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1498	2	1	2	0.00
19/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1578	2	2	2	454.00
19/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	778	1	1	1	435.00
19/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	80	0	0	0	3,600.00
19/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1479	2	1	2	0.00
19/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3701	4	4	4	0.00
19/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1518	2	2	2	0.00
19/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1184	1	1	1	454.00
19/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	346	0	0	0	3,600.00
19/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	240	0	0	0	435.00
19/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4721	5	5	5	0.00
19/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4000	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
19/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2161	2	2	2	0.00
19/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1779	2	2	2	0.00
19/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	621	1	1	1	454.00
19/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	1819	2	2	2	0.00
19/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	6875	7	7	7	0.00
19/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	2800	3	3	3	0.00
19/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1720	2	2	2	0.00
19/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1799	2	2	2	0.00
19/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	840	1	1	1	454.00
19/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1221	1	1	1	4,035.00
19/11/2021	R186 On 04-August-22			Bond Future	8.63	108.1303	108.0273	108.1303	0.00
19/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1117	1	1	1	0.00
19/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	160	0	0	0	3,600.00
19/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1101	1	1	1	0.00
19/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1132	1	1	1	0.00
19/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4880	5	5	5	0.00
19/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	854	1	1	1	3,600.00
19/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	717	1	1	1	3,600.00
19/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	2956	3	3	3	0.00
19/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3001	3	3	3	0.00
19/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6634	7	7	7	0.00
19/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3405	3	3	3	0.00
19/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	2979	3	3	3	0.00
19/11/2021	R186 On 03-November-22			Bond Future	8.89	109.5443	109.4399	109.5443	0.00
19/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1710	2	2	2	0.00
19/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1678	2	2	2	0.00
19/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1694	2	2	2	0.00
19/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	2937	3	3	3	0.00
19/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	2956	3	3	3	0.00
19/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	2917	3	3	3	0.00
19/11/2021	R197 On 03-February-22			Bond Future	322.14	322.2425	322.1355	322.2425	1,079.00
19/11/2021	R197 On 05-May-22			Bond Future	326.08	326.1851	326.0756	326.1851	237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2021	R197 On 04-August-22			Bond Future	321.84	321.9508	321.8376	321.9508	0.00
19/11/2021	R197 On 03-November-22			Bond Future	325.97	326.0811	325.9660	326.0811	0.00
19/11/2021	R202 On 03-February-22			Bond Future	241.44	242.9374	241.4366	242.9374	8,050.00
19/11/2021	R202 On 05-May-22			Bond Future	244.39	245.9097	244.3897	245.9097	413.00
19/11/2021	R202 On 04-August-22			Bond Future	243.04	244.5783	243.0378	244.5783	0.00
19/11/2021	R202 On 03-November-22			Bond Future	246.15	247.7155	246.1548	247.7155	0.00
19/11/2021	R209 On 03-February-22			Bond Future	10.47	71.4496	71.4607	71.4496	17,702.00
19/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	3733	4	4	4	0.00
19/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	3649	4	4	4	0.00
19/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	3691	4	4	4	0.00
19/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	622	1	1	1	0.00
19/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	633	1	1	1	0.00
19/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	611	1	1	1	0.00
19/11/2021	R209 On 05-May-22			Bond Future	10.64	69.1652	69.1761	69.1652	5,396.00
19/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	5186	5	5	5	0.00
19/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	7437	7	7	7	0.00
19/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	5147	5	5	5	0.00
19/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	514	1	1	1	8,525.00
19/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	2684	3	3	3	0.00
19/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	5107	5	5	5	0.00
19/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	957	1	1	1	0.00
19/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	2092	2	2	2	12,050.00
19/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	5678	6	6	6	0.00
19/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	946	1	1	1	0.00
19/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	506	1	1	1	12,050.00
19/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	935	1	1	1	0.00
19/11/2021	R209 On 04-August-22			Bond Future	10.82	69.9826	69.9935	69.9826	0.00
19/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2254	2	2	2	0.00
19/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2303	2	2	2	0.00
19/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2279	2	2	2	0.00
19/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	3587	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
19/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3618	4	4	4	0.00
19/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	3556	4	4	4	0.00
19/11/2021	R209 On 03-November-22			Bond Future	11.00	67.7637	67.7746	67.7637	0.00
19/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	3390	3	3	3	0.00
19/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	3417	3	3	3	0.00
19/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	3444	3	3	3	0.00
19/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3278	3	3	3	0.00
19/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3303	3	3	3	0.00
19/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3328	3	3	3	0.00
19/11/2021	R210 On 03-February-22			Bond Future	212.91	215.0541	212.9105	215.0541	1,381.00
19/11/2021	R210 On 05-May-22			Bond Future	212.66	214.8331	212.6620	214.8331	104.00
19/11/2021	R210 On 04-August-22			Bond Future	215.35	217.5475	215.3486	217.5475	0.00
19/11/2021	R210 On 03-November-22			Bond Future	215.20	217.4290	215.1995	217.4290	0.00
19/11/2021	R213 On 03-February-22			Bond Future	9.90	86.0670	85.9979	86.0670	20,884.00
19/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	239	0	0	0	220.00
19/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	2628	3	3	3	0.00
19/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	3975	4	4	4	0.00
19/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2288	2	2	2	0.00
19/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	2355	2	2	2	0.00
19/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	1703	2	2	2	0.00
19/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	1732	2	2	2	0.00
19/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	300	0	0	0	430.00
19/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	804	1	1	1	0.00
19/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1187	1	1	1	0.00
19/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	71	0	0	0	102.00
19/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	4264	4	4	4	0.00
19/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	1819	2	2	2	0.00
19/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	1761	2	2	2	0.00
19/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	39	0	0	0	200.00
19/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	7048	7	7	7	0.00
19/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1370	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
19/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	3975	4	4	4	0.00
19/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2522	2	3	2	200.00
19/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1325	1	1	1	430.00
19/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	394	0	0	0	220.00
19/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	6103	6	6	6	0.00
19/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	449	0	0	0	430.00
19/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	1947	2	2	2	102.00
19/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1393	1	1	1	0.00
19/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1416	1	1	1	0.00
19/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	986	1	1	1	220.00
19/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1022	1	1	1	200.00
19/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	853	1	1	1	102.00
19/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	4300	4	4	4	0.00
19/11/2021	R213 On 05-May-22			Bond Future	10.11	83.5670	83.4967	83.5670	0.00
19/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	3892	4	4	4	0.00
19/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	3857	4	4	4	0.00
19/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	3823	4	4	4	0.00
19/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1195	1	1	1	0.00
19/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1209	1	1	1	0.00
19/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1222	1	1	1	0.00
19/11/2021	R213 On 04-August-22			Bond Future	10.32	84.5568	84.4855	84.5568	0.00
19/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1742	2	2	2	0.00
19/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1701	2	2	2	0.00
19/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1722	2	2	2	0.00
19/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3823	4	4	4	0.00
19/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	3884	4	4	4	0.00
19/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	3854	4	4	4	0.00
19/11/2021	R213 On 03-November-22			Bond Future	10.53	82.1362	82.0639	82.1362	0.00
19/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	2762	3	3	3	0.00
19/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	2715	3	3	3	0.00
19/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	2739	3	3	3	0.00
19/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3423	3	3	3	0.00
19/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3448	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
19/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3398	3	3	3	0.00
19/11/2021	R214 On 03-February-22			Bond Future	10.81	68.2917	68.3924	68.2917	19,929.00
19/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	3890	4	4	4	0.00
19/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	3932	4	4	4	0.00
19/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	3975	4	4	4	0.00
19/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	648	1	1	1	0.00
19/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	637	1	1	1	0.00
19/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	626	1	1	1	0.00
19/11/2021	R214 On 05-May-22			Bond Future	10.97	65.8308	65.9324	65.8308	441.00
19/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	5121	5	5	5	0.00
19/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	5161	5	5	5	0.00
19/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	5200	5	5	5	0.00
19/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1060	1	1	1	0.00
19/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1049	1	1	1	0.00
19/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1038	1	1	1	0.00
19/11/2021	R214 On 04-August-22			Bond Future	11.15	66.6076	66.7105	66.6076	0.00
19/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	2471	2	2	2	0.00
19/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	2498	2	2	2	0.00
19/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	2524	2	3	2	0.00
19/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3430	3	3	3	0.00
19/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3400	3	3	3	0.00
19/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3460	4	3	4	0.00
19/11/2021	R214 On 03-November-22			Bond Future	11.32	64.2064	64.3104	64.2064	0.00
19/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	3559	4	4	4	0.00
19/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	3587	4	4	4	0.00
19/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	3531	3	4	3	0.00
19/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3371	3	3	3	0.00
19/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3396	3	3	3	0.00
19/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3422	3	3	3	0.00
19/11/2021	R248 On 03-February-22			Bond Future	10.75	86.2537	86.4581	86.2537	179,022.00
19/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	590	1	1	1	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	5731	6	6	6	0.00
19/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	3181	3	3	3	100.00
19/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	1939	2	2	2	1,300.00
19/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	144	0	0	0	0.00
19/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	310	0	0	0	1,300.00
19/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	5676	6	6	6	0.00
19/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	5621	5	6	5	0.00
19/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	1017	1	1	1	100.00
19/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1289	1	1	1	0.00
19/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	2735	3	3	3	900.00
19/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1674	2	2	2	0.00
19/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	604	1	1	1	0.00
19/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	3204	3	3	3	0.00
19/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	6217	6	6	6	0.00
19/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	4861	5	5	5	0.00
19/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	7739	8	8	8	0.00
19/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2342	2	2	2	0.00
19/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1405	1	1	1	0.00
19/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	625	1	1	1	0.00
19/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	3704	4	4	4	0.00
19/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	614	1	1	1	0.00
19/11/2021	R248 On 05-May-22			Bond Future	10.92	82.8729	83.0794	82.8729	2,035.00
19/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	7107	7	7	7	0.00
19/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	7056	7	7	7	0.00
19/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	7005	7	7	7	0.00
19/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1141	1	1	1	0.00
19/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1117	1	1	1	0.00
19/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1129	1	1	1	0.00
19/11/2021	R248 On 04-August-22			Bond Future	11.09	83.8512	84.0600	83.8512	0.00
19/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	3421	3	3	3	0.00
19/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	3386	3	3	3	0.00
19/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	3352	3	3	3	0.00
19/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	4119	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
19/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	4082	4	4	4	0.00
19/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	4046	4	4	4	0.00
19/11/2021	R248 On 03-November-22			Bond Future	11.26	80.5418	80.7531	80.5418	0.00
19/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	4479	4	4	4	0.00
19/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	4444	4	4	4	0.00
19/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	4515	4	5	4	0.00
19/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	4161	4	4	4	0.00
19/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	4129	4	4	4	0.00
19/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	4097	4	4	4	0.00