



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 MONTHLY STATISTICS REPORT

For October 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	2025 On 04-November-21			Bond Future	154.11	154.6644	154.1055	154.6644	1,071.00
29/10/2021	2025 On 03-February-22			Bond Future	154.28	154.8465	154.2802	154.8465	4,669.00
29/10/2021	2025 On 05-May-22			Bond Future	156.13	156.7049	156.1315	156.7049	164.00
29/10/2021	2025 On 04-August-22			Bond Future	156.48	157.0572	156.4756	157.0572	0.00
29/10/2021	2025 On 03-November-22			Bond Future	158.45	159.0374	158.4483	159.0374	0.00
29/10/2021	2029 On 04-November-21			Bond Future	113.24	113.6847	113.2352	113.6847	2,232.00
29/10/2021	2029 On 03-February-22			Bond Future	114.53	114.9824	114.5271	114.9824	2,606.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2021	2029 On 05-May-22			Bond Future	114.70	115.1648	114.7038	115.1648	186.00
29/10/2021	2029 On 04-August-22			Bond Future	116.14	116.6082	116.1413	116.6082	0.00
29/10/2021	2029 On 03-November-22			Bond Future	116.38	116.8556	116.3815	116.8556	0.00
29/10/2021	2030 On 04-November-21			Bond Future	9.64	93.1872	9.6375	93.1872	66,127.00
29/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	0	0	0	0	3,250.00
29/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	0	0	0	0	300.00
29/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	0	0	0	0	560.00
29/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	14	0	14	0	0.00
29/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	52	0	52	0	560.00
29/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	1434	2	1434	2	29.00
29/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	4837	5	4837	5	0.00
29/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	4935	5	4935	5	0.00
29/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	8875	9	8875	9	0.00
29/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	6	0	6	0	0.00
29/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
29/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	3	0	3	0	29.00
29/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	28	0	28	0	0.00
29/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8040	8	8040	8	0.00
29/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	4886	5	4886	5	0.00
29/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
29/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1556	1	1556	1	9,100.00
29/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	1312	1	1312	1	0.00
29/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1811	2	1811	2	0.00
29/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	7572	7	7572	7	0.00
29/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4713	5	4713	5	0.00
29/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	2074	2	2074	2	5,000.00
29/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
29/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	67	0	67	0	0.00
29/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	4545	4	4545	4	0.00
29/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	2341	2	2341	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
29/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4825	5	4825	5	0.00
29/10/2021	2030 On 03-February-22			Bond Future	9.86	90.2238	9.8624	90.2238	80,565.00
29/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	770	1	770	1	0.00
29/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	787	1	787	1	0.00
29/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1081	1	1081	1	1,000.00
29/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1483	2	1483	2	0.00
29/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5201	5	5201	5	0.00
29/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	804	1	804	1	0.00
29/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	39	0	39	0	101.00
29/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	646	1	646	1	0.00
29/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	165	0	165	0	1,000.00
29/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	5497	5	5497	5	0.00
29/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	3296	3	3296	3	101.00
29/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7927	8	7927	8	0.00
29/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2929	3	2929	3	0.00
29/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	363	0	363	0	1,000.00
29/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1902	2	1902	2	101.00
29/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2426	2	2426	2	0.00
29/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2964	3	2964	3	0.00
29/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	3000	3	3000	3	0.00
29/10/2021	2030 On 05-May-22			Bond Future	10.09	91.2854	10.0946	91.2854	14,728.00
29/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	323	0	323	0	1,800.00
29/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	778	1	778	1	0.00
29/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2491	3	2491	3	0.00
29/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2518	3	2518	3	0.00
29/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	278	0	278	0	200.00
29/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5302	5	5302	5	0.00
29/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	24	0	24	0	200.00
29/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2545	3	2545	3	0.00
29/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	1885	2	1885	2	0.00
29/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	69	0	69	0	1,800.00
29/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	142	0	142	0	1,073.00
29/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	10337	10	10337	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
29/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1982	2	1982	2	0.00
29/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	6481	6	6481	6	0.00
29/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6864	7	6864	7	0.00
29/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	12633	12	12633	12	0.00
29/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	8574	8	8574	8	0.00
29/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	822	1	822	1	1,800.00
29/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2597	2	2597	2	1,073.00
29/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	2003	2	2003	2	200.00
29/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	2025	2	2025	2	0.00
29/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4522	4	4522	4	1,073.00
29/10/2021	2030 On 04-August-22			Bond Future	10.34	88.3546	10.3424	88.3546	0.00
29/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	538	1	538	1	800.00
29/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	160	0	160	0	800.00
29/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1089	1	1089	1	0.00
29/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1104	1	1104	1	0.00
29/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4426	5	4426	5	0.00
29/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1119	1	1119	1	0.00
29/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4912	5	4912	5	0.00
29/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1617	2	1617	2	800.00
29/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4947	5	4947	5	0.00
29/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4982	5	4982	5	0.00
29/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	10508	10	10508	10	0.00
29/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6916	7	6916	7	0.00
29/10/2021	2030 On 03-November-22			Bond Future	10.58	89.4990	10.5842	89.4990	0.00
29/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	1969	2	1969	2	0.00
29/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	1950	2	1950	2	0.00
29/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	1989	2	1989	2	0.00
29/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	4228	4	4228	4	0.00
29/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	4284	4	4284	4	0.00
29/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	4256	4	4256	4	0.00
29/10/2021	2032 On 04-November-21			Bond Future	10.19	88.6903	10.1921	88.6903	82,711.00
29/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	0	0	0	0	700.00
29/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8221	8	8221	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	13532	14	13532	14	0.00
29/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	7	0	7	0	700.00
29/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8119	8	8119	8	0.00
29/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8170	8	8170	8	0.00
29/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
29/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	5186	5	5186	5	0.00
29/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	2136	2	2136	2	0.00
29/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2032 On 03-February-22			Bond Future	10.41	89.6807	10.4113	89.6807	107,558.00
29/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	275	0	275	0	210.00
29/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	1934	2	1934	2	0.00
29/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1642	2	1642	2	0.00
29/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	3533	4	3533	4	0.00
29/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	632	1	632	1	900.00
29/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1106	1	1106	1	0.00
29/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	1903	2	1903	2	0.00
29/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	3736	4	3736	4	0.00
29/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	26	0	26	0	198.00
29/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	59	0	59	0	97.00
29/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	232	0	232	0	1,050.00
29/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	325	0	325	0	0.00
29/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	2589	3	2589	3	0.00
29/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	4496	5	4496	5	0.00
29/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	240	0	240	0	400.00
29/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	1843	2	1843	2	0.00
29/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	1873	2	1873	2	0.00
29/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	495	1	495	1	0.00
29/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2185	2	2185	2	0.00
29/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	2624	3	2624	3	0.00
29/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1244	1	1244	1	97.00
29/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1522	2	1522	2	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1986	2	1986	2	400.00
29/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3957	4	3957	4	198.00
29/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1717	2	1717	2	198.00
29/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1768	2	1768	2	0.00
29/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1795	2	1795	2	0.00
29/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	5075	5	5075	5	0.00
29/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	589	1	589	1	210.00
29/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1264	1	1264	1	1,050.00
29/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	9024	9	9024	9	0.00
29/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3564	4	3564	4	900.00
29/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	5127	5	5127	5	0.00
29/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7600	8	7600	8	0.00
29/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	784	1	784	1	400.00
29/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1742	2	1742	2	0.00
29/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2645	3	2645	3	97.00
29/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	849	1	849	1	900.00
29/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4870	5	4870	5	0.00
29/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4619	5	4619	5	1,050.00
29/10/2021	2032 On 05-May-22			Bond Future	10.63	86.5892	10.6334	86.5892	20,384.00
29/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	3690	4	3690	4	0.00
29/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1325	1	1325	1	780.00
29/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	401	0	401	0	780.00
29/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1563	2	1563	2	993.00
29/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	3761	4	3761	4	0.00
29/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	3725	4	3725	4	0.00
29/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4277	4	4277	4	0.00
29/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3549	4	3549	4	0.00
29/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1693	2	1693	2	993.00
29/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1623	2	1623	2	0.00
29/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3457	3	3457	3	0.00
29/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1374	1	1374	1	780.00
29/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1606	2	1606	2	0.00
29/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1589	2	1589	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
29/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	6392	6	6392	6	0.00
29/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3837	4	3837	4	0.00
29/10/2021	2032 On 04-August-22			Bond Future	10.86	87.6040	10.8626	87.6040	0.00
29/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5331	5	5331	5	0.00
29/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1397	1	1397	1	0.00
29/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1378	1	1378	1	0.00
29/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6417	6	6417	6	0.00
29/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1416	1	1416	1	0.00
29/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	653	1	653	1	800.00
29/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	176	0	176	0	800.00
29/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10977	11	10977	11	0.00
29/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6967	7	6967	7	0.00
29/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4966	5	4966	5	0.00
29/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4929	5	4929	5	0.00
29/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1230	1	1230	1	0.00
29/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1564	1	1564	1	800.00
29/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4893	5	4893	5	0.00
29/10/2021	2032 On 03-November-22			Bond Future	11.10	84.5938	11.0963	84.5938	0.00
29/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	2281	2	2281	2	0.00
29/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	4546	4	4546	4	0.00
29/10/2021	2033 On 04-November-21			Bond Future	107.89	108.3041	107.8920	108.3041	2,113.00
29/10/2021	2033 On 03-February-22			Bond Future	109.12	109.5405	109.1230	109.5405	7,143.00
29/10/2021	2033 On 05-May-22			Bond Future	109.15	109.5764	109.1539	109.5764	2,121.00
29/10/2021	2033 On 04-August-22			Bond Future	110.52	110.9498	110.5218	110.9498	0.00
29/10/2021	2033 On 03-November-22			Bond Future	110.61	111.0449	110.6103	111.0449	0.00
29/10/2021	2037 On 04-November-21			Bond Future	10.76	85.1500	10.7562	85.1500	65,331.00
29/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11850	11	11850	11	0.00
29/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11901	11	11901	11	0.00
29/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4555	4	4555	4	600.00
29/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	9159	9	9159	9	0.00
29/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11952	12	11952	12	0.00
29/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
29/10/2021	2037 On 04-November-21	12,82	Put	Bond Future	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
29/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	1	0	1	0	0.00
29/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2037 On 03-February-22			Bond Future	10.96	81.8467	10.9587	81.8467	105,988.00
29/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	4063	4	4063	4	0.00
29/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	4019	4	4019	4	0.00
29/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3974	4	3974	4	0.00
29/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	939	1	939	1	0.00
29/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	968	1	968	1	0.00
29/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	953	1	953	1	0.00
29/10/2021	2037 On 05-May-22			Bond Future	11.16	82.8099	11.1637	82.8099	11,855.00
29/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	5274	5	5274	5	0.00
29/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	5231	5	5231	5	0.00
29/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	5188	5	5188	5	0.00
29/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1290	1	1290	1	0.00
29/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1318	1	1318	1	0.00
29/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1304	1	1304	1	0.00
29/10/2021	2037 On 04-August-22			Bond Future	11.38	79.5248	11.3792	79.5248	0.00
29/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3360	3	3360	3	0.00
29/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1928	2	1928	2	0.00
29/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	590	0	590	0	50.00
29/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1879	2	1879	2	0.00
29/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1903	2	1903	2	0.00
29/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	4789	5	4789	5	0.00
29/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	4866	5	4866	5	0.00
29/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	8759	9	8759	9	0.00
29/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3118	3	3118	3	50.00
29/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	4827	5	4827	5	50.00
29/10/2021	2037 On 03-November-22			Bond Future	11.58	80.5599	11.5850	80.5599	0.00
29/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	2894	3	2894	3	0.00
29/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	2921	3	2921	3	0.00
29/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	2948	3	2948	3	0.00
29/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	4568	5	4568	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
29/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	4535	5	4535	5	0.00
29/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	4502	5	4502	5	0.00
29/10/2021	2038 On 04-November-21			Bond Future	122.03	122.0107	122.0268	122.0107	3,196.00
29/10/2021	2038 On 03-February-22			Bond Future	121.64	121.6221	121.6377	121.6221	4,241.00
29/10/2021	2038 On 05-May-22			Bond Future	123.10	123.0818	123.0973	123.0818	677.00
29/10/2021	2038 On 04-August-22			Bond Future	122.83	122.8113	122.8261	122.8113	0.00
29/10/2021	2038 On 03-November-22			Bond Future	124.37	124.3601	124.3748	124.3601	0.00
29/10/2021	2040 On 04-November-21			Bond Future	10.86	87.2644	10.8609	87.2644	36,183.00
29/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	12554	12	12554	12	0.00
29/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	12446	12	12446	12	0.00
29/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	12500	12	12500	12	0.00
29/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2040 On 03-February-22			Bond Future	11.06	83.7344	11.0573	83.7344	75,590.00
29/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	4306	4	4306	4	0.00
29/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4354	4	4354	4	0.00
29/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4402	4	4402	4	0.00
29/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	952	1	952	1	0.00
29/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	937	1	937	1	0.00
29/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	922	1	922	1	0.00
29/10/2021	2040 On 05-May-22			Bond Future	11.26	84.7199	11.2557	84.7199	8,498.00
29/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5569	5	5569	5	0.00
29/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	205	0	205	0	1,200.00
29/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5524	5	5524	5	0.00
29/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5615	5	5615	5	0.00
29/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10996	10	10996	10	0.00
29/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	1023	1	1023	1	1,200.00
29/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	5728	6	5728	6	0.00
29/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	474	1	474	1	1,200.00
29/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1427	2	1427	2	0.00
29/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1441	2	1441	2	0.00
29/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1457	2	1457	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
29/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	10549	11	10549	11	0.00
29/10/2021	2040 On 04-August-22			Bond Future	11.46	81.2065	11.4640	81.2065	0.00
29/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	2164	2	2164	2	0.00
29/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	2191	2	2191	2	0.00
29/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	2218	2	2218	2	0.00
29/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	4927	5	4927	5	0.00
29/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	4968	5	4968	5	0.00
29/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5009	5	5009	5	0.00
29/10/2021	2040 On 03-November-22			Bond Future	11.66	82.2640	11.6624	82.2640	0.00
29/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	3189	3	3189	3	0.00
29/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	3131	3	3131	3	0.00
29/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	3160	3	3160	3	0.00
29/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	4780	5	4780	5	0.00
29/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	4850	5	4850	5	0.00
29/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	4815	5	4815	5	0.00
29/10/2021	2044 On 04-November-21			Bond Future	10.87	84.0370	10.8703	84.0370	18,206.00
29/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	12473	12	12473	12	0.00
29/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	12527	12	12527	12	0.00
29/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	12580	12	12580	12	0.00
29/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
29/10/2021	2044 On 03-February-22			Bond Future	11.06	80.5961	11.0562	80.5961	52,776.00
29/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	4559	4	4559	4	0.00
29/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	4460	4	4460	4	0.00
29/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	4510	4	4510	4	0.00
29/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	901	1	901	1	0.00
29/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	916	1	916	1	0.00
29/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	887	1	887	1	0.00
29/10/2021	2044 On 05-May-22			Bond Future	11.24	81.5447	11.2435	81.5447	5,735.00
29/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5776	5	5776	5	0.00
29/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5683	5	5683	5	0.00
29/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5729	5	5729	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
29/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1401	2	1401	2	0.00
29/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1415	2	1415	2	0.00
29/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1386	2	1386	2	0.00
29/10/2021	2044 On 04-August-22			Bond Future	11.44	78.1193	11.4398	78.1193	0.00
29/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2414	2	2414	2	0.00
29/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2357	2	2357	2	0.00
29/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2385	2	2385	2	0.00
29/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	4719	5	4719	5	0.00
29/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	4759	5	4759	5	0.00
29/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	4679	5	4679	5	0.00
29/10/2021	2044 On 03-November-22			Bond Future	11.63	79.1366	11.6263	79.1366	0.00
29/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	3233	3	3233	3	0.00
29/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	3263	3	3263	3	0.00
29/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	3293	3	3293	3	0.00
29/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	4684	5	4684	5	0.00
29/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	4719	5	4719	5	0.00
29/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	4755	5	4755	5	0.00
29/10/2021	2046 On 04-November-21			Bond Future	108.72	109.6240	108.7214	109.6240	9,554.00
29/10/2021	2046 On 03-February-22			Bond Future	109.96	110.8754	109.9619	110.8754	13,146.00
29/10/2021	2046 On 05-May-22			Bond Future	109.40	110.3243	109.3998	110.3243	171.00
29/10/2021	2046 On 04-August-22			Bond Future	110.77	111.7073	110.7710	111.7073	0.00
29/10/2021	2046 On 03-November-22			Bond Future	110.24	111.1946	110.2445	111.1946	0.00
29/10/2021	2050 On 04-November-21			Bond Future	111.78	112.3886	111.7848	112.3886	3,193.00
29/10/2021	2050 On 03-February-22			Bond Future	111.08	111.6897	111.0784	111.6897	7,363.00
29/10/2021	2050 On 05-May-22			Bond Future	112.41	113.0304	112.4111	113.0304	379.00
29/10/2021	2050 On 04-August-22			Bond Future	111.81	112.4334	111.8059	112.4334	0.00
29/10/2021	2050 On 03-November-22			Bond Future	113.22	113.8512	113.2156	113.8512	0.00
29/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	AL37 On 04-November-21			Index Future	786.82	789.3110	786.8210	789.3110	0.00
29/10/2021	AL37 On 03-February-22			Index Future	795.61	798.1300	795.6070	798.1300	0.00
29/10/2021	AL37 On 05-May-22			Index Future	804.96	807.5150	804.9610	807.5150	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
29/10/2021	AL37 On 04-August-22			Index Future	814.75	817.3400	814.7530	817.3400	0.00
29/10/2021	AL37 On 03-November-22			Index Future	824.94	827.5590	824.9380	827.5590	0.00
29/10/2021	AL7T On 04-November-21			Index Future	894.78	895.8860	894.7840	895.8860	0.00
29/10/2021	AL7T On 03-February-22			Index Future	904.78	905.8950	904.7750	905.8950	0.00
29/10/2021	AL7T On 05-May-22			Index Future	915.41	916.5480	915.4120	916.5480	0.00
29/10/2021	AL7T On 04-August-22			Index Future	926.55	927.6990	926.5470	927.6990	0.00
29/10/2021	AL7T On 03-November-22			Index Future	938.13	939.2970	938.1300	939.2970	0.00
29/10/2021	ALBI On 04-November-21			Index Future	796.08	794.4110	796.0760	794.4110	114.00
29/10/2021	ALBI On 03-February-22			Index Future	804.97	803.2860	804.9650	803.2860	154.00
29/10/2021	ALBI On 05-May-22			Index Future	814.43	812.7320	814.4280	812.7320	29.00
29/10/2021	ALBI On 04-August-22			Index Future	824.34	822.6200	824.3350	822.6200	0.00
29/10/2021	ALBI On 03-November-22			Index Future	834.64	832.9050	834.6410	832.9050	0.00
29/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C223 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
29/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2021	ES33 On 04-November-21			Bond Future	11.46	75.4171	11.4638	75.4171	0.00
29/10/2021	ES33 On 03-February-22			Bond Future	11.72	76.2780	11.7155	76.2780	263.00
29/10/2021	ES33 On 05-May-22			Bond Future	11.97	73.4162	11.9661	73.4162	87.00
29/10/2021	ES33 On 04-August-22			Bond Future	12.23	74.2889	12.2257	74.2889	0.00
29/10/2021	ES33 On 03-November-22			Bond Future	12.49	71.4972	12.4913	71.4972	0.00
29/10/2021	ES42 On 04-November-21			Bond Future	11.95	73.7431	11.9526	73.7431	0.00
29/10/2021	ES42 On 03-February-22			Bond Future	12.18	74.5849	12.1824	74.5849	3,579.00
29/10/2021	ES42 On 05-May-22			Bond Future	12.42	71.2216	12.4194	71.2216	1,190.00
29/10/2021	ES42 On 04-August-22			Bond Future	12.66	72.0668	12.6582	72.0668	0.00
29/10/2021	ES42 On 03-November-22			Bond Future	12.90	68.7673	12.9035	68.7673	0.00
29/10/2021	GOVI On 04-November-21			GOVI	785.75	784.2270	785.7500	784.2270	49.00
29/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	573300	56	573300	56	0.00
29/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	573400	56	573400	56	0.00
29/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	573500	56	573500	56	0.00
29/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 03-February-22			GOVI	794.52	792.9890	794.5240	792.9890	1,049.00
29/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	17840	0	17840	0	0.00
29/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	17740	0	17740	0	0.00
29/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	17640	0	17640	0	0.00
29/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 03-February-22	792,74	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
29/10/2021	GOVI On 05-May-22			GOVI	803.86	802.3140	803.8640	802.3140	0.00
29/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	156340	14	156340	14	0.00
29/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	156240	14	156240	14	0.00
29/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	156140	14	156140	14	0.00
29/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 04-August-22			GOVI	813.64	812.0750	813.6430	812.0750	0.00
29/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	56370	7	56370	7	0.00
29/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	56270	7	56270	7	0.00
29/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	56170	7	56170	7	0.00
29/10/2021	GOVI On 03-November-22			GOVI	823.81	822.2280	823.8140	822.2280	0.00
29/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	33840	2	33840	2	0.00
29/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	34040	2	34040	2	0.00
29/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	33940	2	33940	2	0.00
29/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
29/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
29/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2021	IGOV On 04-November-21			Index Future	296.41	297.1250	296.4110	297.1250	29.00
29/10/2021	IGOV On 03-February-22			Index Future	299.79	300.5190	299.7940	300.5190	487.00
29/10/2021	IGOV On 05-May-22			Index Future	303.39	304.1260	303.3920	304.1260	16.00
29/10/2021	IGOV On 04-August-22			Index Future	307.15	307.8980	307.1540	307.8980	0.00
29/10/2021	IGOV On 03-November-22			Index Future	311.07	311.8190	311.0650	311.8190	0.00
29/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
29/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
29/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
29/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
29/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	50,000.00
29/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.0050	4.0050	96.0050	0.00
29/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.09	95.9100	4.0900	95.9100	0.00
29/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.39	95.6400	4.3900	95.6400	0.00
29/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.47	95.5650	4.4650	95.5650	0.00
29/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.80	95.2500	4.8000	95.2500	0.00
29/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.16	94.9100	5.1600	94.9100	72.00
29/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.64	94.4650	5.6350	94.4650	0.00
29/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.20	93.9600	6.1950	93.9600	68.00
29/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.56	93.5900	6.5600	93.5900	0.00
29/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.98	93.1850	6.9800	93.1850	0.00
29/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.32	92.8550	7.3150	92.8550	0.00
29/10/2021	R023 On 04-November-21			Bond Future	5.59	104.2124	5.5903	104.2124	6,810.00
29/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
29/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
29/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
29/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	869	1	869	1	0.00
29/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	881	1	881	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
29/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	856	1	856	1	0.00
29/10/2021	R023 On 03-February-22			Bond Future	5.87	105.3760	5.8742	105.3760	11,361.00
29/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	7	0	7	0	0.00
29/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	7	0	7	0	0.00
29/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	7	0	7	0	0.00
29/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	826	1	826	1	0.00
29/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	836	1	836	1	0.00
29/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	845	1	845	1	0.00
29/10/2021	R023 On 05-May-22			Bond Future	6.23	102.7051	6.2271	102.7051	777.00
29/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	321	0	321	0	0.00
29/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	326	0	326	0	0.00
29/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	330	0	330	0	0.00
29/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	265	0	265	0	0.00
29/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	268	0	268	0	0.00
29/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	272	0	272	0	0.00
29/10/2021	R023 On 04-August-22			Bond Future	6.82	103.9308	6.8230	103.9308	0.00
29/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	56	0	56	0	0.00
29/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	59	0	59	0	0.00
29/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	62	0	62	0	0.00
29/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	486	0	486	0	0.00
29/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	488	0	488	0	0.00
29/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	491	0	491	0	0.00
29/10/2021	R023 On 03-November-22			Bond Future	8.28	101.3450	8.2822	101.3450	0.00
29/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	16	0	16	0	0.00
29/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	16	0	16	0	0.00
29/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	16	0	16	0	0.00
29/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	633	1	633	1	0.00
29/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	635	1	635	1	0.00
29/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	630	1	630	1	0.00
29/10/2021	R035 On 04-November-21			Bond Future	10.54	89.4730	10.5417	89.4730	38,608.00
29/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	19	0	19	0	782.00
29/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	7335	7	7335	7	0.00
29/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	29	0	29	0	150.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	4112	4	4112	4	0.00
29/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17963	18	17963	18	0.00
29/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11499	11	11499	11	0.00
29/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	11552	11	11552	11	0.00
29/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	3	0	3	0	350.00
29/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	3	0	3	0	400.00
29/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	811	1	811	1	400.00
29/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	727	1	727	1	0.00
29/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	3388	3	3388	3	0.00
29/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	11605	11	11605	11	0.00
29/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	6	0	6	0	782.00
29/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	2	0	2	0	350.00
29/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	352	1	352	1	350.00
29/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	308	1	308	1	0.00
29/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	0	0	0	0	782.00
29/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	2790	3	2790	3	0.00
29/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2067	2	2067	2	0.00
29/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	2858	3	2858	3	0.00
29/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
29/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	1877	2	1877	2	0.00
29/10/2021	R035 On 03-February-22			Bond Future	10.75	90.4721	10.7544	90.4721	97,331.00
29/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	735	1	735	1	500.00
29/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	3151	3	3151	3	0.00
29/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3963	4	3963	4	0.00
29/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	133	0	133	0	683.00
29/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4371	4	4371	4	0.00
29/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	505	0	505	0	280.00
29/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	7036	7	7036	7	0.00
29/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	773	1	773	1	200.00
29/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	935	1	935	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
29/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	957	1	957	1	1,600.00
29/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1618	1	1618	1	0.00
29/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1735	2	1735	2	0.00
29/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	3070	3	3070	3	0.00
29/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3400	3	3400	3	0.00
29/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3874	4	3874	4	0.00
29/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3919	4	3919	4	0.00
29/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	4143	4	4143	4	0.00
29/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4649	4	4649	4	0.00
29/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	288	0	288	0	200.00
29/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	6292	6	6292	6	0.00
29/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	471	1	471	1	280.00
29/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	5756	6	5756	6	0.00
29/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	791	1	791	1	683.00
29/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	935	1	935	1	200.00
29/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	867	1	867	1	500.00
29/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1008	1	1008	1	0.00
29/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1024	1	1024	1	0.00
29/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1326	1	1326	1	1,600.00
29/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2531	3	2531	3	200.00
29/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3547	4	3547	4	0.00
29/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3591	4	3591	4	500.00
29/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	3955	4	3955	4	0.00
29/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4049	4	4049	4	0.00
29/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	371	0	371	0	1,800.00
29/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	4752	5	4752	5	0.00
29/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7123	8	7123	8	0.00
29/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	993	1	993	1	0.00
29/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1211	1	1211	1	200.00
29/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2394	3	2394	3	683.00
29/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1366	2	1366	2	280.00
29/10/2021	R035 On 05-May-22			Bond Future	10.96	87.0583	10.9615	87.0583	8,926.00
29/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5339	5	5339	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
29/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	5252	5	5252	5	0.00
29/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	5295	5	5295	5	0.00
29/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1299	1	1299	1	0.00
29/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1313	1	1313	1	0.00
29/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1285	1	1285	1	0.00
29/10/2021	R035 On 04-August-22			Bond Future	11.18	88.0770	11.1771	88.0770	0.00
29/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	2013	2	2013	2	0.00
29/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	3088	3	3088	3	0.00
29/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1988	2	1988	2	0.00
29/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	531	0	531	0	100.00
29/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1963	2	1963	2	0.00
29/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1771	2	1771	2	0.00
29/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5037	5	5037	5	100.00
29/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4731	5	4731	5	0.00
29/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9003	9	9003	9	0.00
29/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4694	5	4694	5	0.00
29/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3367	4	3367	4	100.00
29/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4657	5	4657	5	0.00
29/10/2021	R035 On 03-November-22			Bond Future	11.40	84.7425	11.3955	84.7425	0.00
29/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	2950	3	2950	3	0.00
29/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	2977	3	2977	3	0.00
29/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	3004	3	3004	3	0.00
29/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	4433	5	4433	5	0.00
29/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	4465	5	4465	5	0.00
29/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	4497	5	4497	5	0.00
29/10/2021	R186 On 04-November-21			Bond Future	8.19	113.8901	8.1886	113.8901	16,747.00
29/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	171	0	171	0	0.00
29/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	2496	3	2496	3	0.00
29/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	156	0	156	0	0.00
29/10/2021	R186 On 04-November-21		Call	Bond Future	13529	14	13529	14	0.00
29/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	2	0	2	0	0.00
29/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	142	0	142	0	0.00
29/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	573	0	573	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
29/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
29/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	543	0	543	0	0.00
29/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	1	0	1	0	15,177.00
29/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	514	0	514	0	0.00
29/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1844	1	1844	1	15,177.00
29/10/2021	R186 On 03-February-22			Bond Future	8.43	109.8804	8.4303	109.8804	57,327.00
29/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	79	0	79	0	0.00
29/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	82	0	82	0	0.00
29/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	84	0	84	0	0.00
29/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4874	5	4874	5	0.00
29/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4915	5	4915	5	0.00
29/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4955	5	4955	5	0.00
29/10/2021	R186 On 05-May-22			Bond Future	8.68	111.1728	8.6846	111.1728	4,404.00
29/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	509	1	509	1	435.00
29/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	43	0	43	0	3,600.00
29/10/2021	R186 On 05-May-22	8,94	Call	Bond Future	2303	3	2303	3	0.00
29/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1046	1	1046	1	0.00
29/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1062	1	1062	1	0.00
29/10/2021	R186 On 05-May-22	8,35	Call	Bond Future	1124	0	1124	0	454.00
29/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	1642	2	1642	2	0.00
29/10/2021	R186 On 05-May-22	8,14	Call	Bond Future	816	1	816	1	454.00
29/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1077	1	1077	1	0.00
29/10/2021	R186 On 05-May-22	9,18	Call	Bond Future	2917	0	2917	0	0.00
29/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	137	0	137	0	435.00
29/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	202	0	202	0	3,600.00
29/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	5027	5	5027	5	0.00
29/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	5789	5	5789	5	0.00
29/10/2021	R186 On 05-May-22	9,18	Put	Bond Future	1009	0	1009	0	454.00
29/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	2509	2	2509	2	0.00
29/10/2021	R186 On 05-May-22	8,14	Put	Bond Future	2965	3	2965	3	0.00
29/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1815	2	1815	2	4,035.00
29/10/2021	R186 On 05-May-22	8,35	Put	Bond Future	2438	0	2438	0	0.00
29/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	2533	2	2533	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
29/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2558	2	2558	2	0.00
29/10/2021	R186 On 05-May-22	8,94	Put	Bond Future	1313	1	1313	1	454.00
29/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3702	3	3702	3	0.00
29/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	8009	8	8009	8	0.00
29/10/2021	R186 On 04-August-22			Bond Future	8.96	107.2049	8.9581	107.2049	0.00
29/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	790	1	790	1	0.00
29/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	777	1	777	1	0.00
29/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	85	0	85	0	3,600.00
29/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	802	1	802	1	0.00
29/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	580	1	580	1	3,600.00
29/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4036	4	4036	4	0.00
29/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	1070	1	1070	1	3,600.00
29/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3824	4	3824	4	0.00
29/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	7756	7	7756	7	0.00
29/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	4328	4	4328	4	0.00
29/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3875	4	3875	4	0.00
29/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3850	4	3850	4	0.00
29/10/2021	R186 On 03-November-22			Bond Future	9.25	108.5850	9.2472	108.5850	0.00
29/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	1201	1	1201	1	0.00
29/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	1174	1	1174	1	0.00
29/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	1188	1	1188	1	0.00
29/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	3664	3	3664	3	0.00
29/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	3687	3	3687	3	0.00
29/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	3642	3	3642	3	0.00
29/10/2021	R197 On 04-November-21			Bond Future	327.40	327.5707	327.3979	327.5707	1,189.00
29/10/2021	R197 On 03-February-22			Bond Future	322.90	323.0731	322.8962	323.0731	1,055.00
29/10/2021	R197 On 05-May-22			Bond Future	326.77	326.9505	326.7706	326.9505	237.00
29/10/2021	R197 On 04-August-22			Bond Future	322.50	322.6845	322.5013	322.6845	0.00
29/10/2021	R197 On 03-November-22			Bond Future	326.57	326.7543	326.5683	326.7543	0.00
29/10/2021	R202 On 04-November-21			Bond Future	240.82	240.7895	240.8203	240.7895	4,415.00
29/10/2021	R202 On 03-February-22			Bond Future	239.19	239.1632	239.1929	239.1632	7,843.00
29/10/2021	R202 On 05-May-22			Bond Future	242.06	242.0334	242.0628	242.0334	413.00
29/10/2021	R202 On 04-August-22			Bond Future	240.65	240.6243	240.6533	240.6243	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
29/10/2021	R202 On	03-November-22				Bond Future	243.69	243.6584	243.6876	243.6584	0.00
29/10/2021	R209 On	04-November-21				Bond Future	10.51	69.0441	10.5103	69.0441	14,598.00
29/10/2021	R209 On	04-November-21	9,50	Call		Bond Future	0	0	0	0	1,445.00
29/10/2021	R209 On	04-November-21	10,25	Call		Bond Future	30	0	30	0	0.00
29/10/2021	R209 On	04-November-21	12,18	Call		Bond Future	8555	8	8555	8	0.00
29/10/2021	R209 On	04-November-21	10,00	Call		Bond Future	0	0	0	0	0.00
29/10/2021	R209 On	04-November-21	12,00	Call		Bond Future	7709	7	7709	7	0.00
29/10/2021	R209 On	04-November-21	12,17	Call		Bond Future	8508	8	8508	8	0.00
29/10/2021	R209 On	04-November-21	12,19	Call		Bond Future	8601	8	8601	8	0.00
29/10/2021	R209 On	04-November-21	10,50	Call		Bond Future	401	0	401	0	0.00
29/10/2021	R209 On	04-November-21	12,19	Put		Bond Future	0	0	0	0	0.00
29/10/2021	R209 On	04-November-21	12,00	Put		Bond Future	0	0	0	0	4,000.00
29/10/2021	R209 On	04-November-21	10,00	Put		Bond Future	2962	3	2962	3	3,100.00
29/10/2021	R209 On	04-November-21	10,25	Put		Bond Future	1519	2	1519	2	4,250.00
29/10/2021	R209 On	04-November-21	12,18	Put		Bond Future	0	0	0	0	0.00
29/10/2021	R209 On	04-November-21	10,50	Put		Bond Future	459	1	459	1	150.00
29/10/2021	R209 On	04-November-21	12,17	Put		Bond Future	0	0	0	0	0.00
29/10/2021	R209 On	04-November-21	9,50	Put		Bond Future	6040	6	6040	6	0.00
29/10/2021	R209 On	03-February-22				Bond Future	10.70	69.8151	10.6951	69.8151	22,060.00
29/10/2021	R209 On	03-February-22	11,04	Call		Bond Future	2888	3	2888	3	0.00
29/10/2021	R209 On	03-February-22	11,03	Call		Bond Future	2851	3	2851	3	0.00
29/10/2021	R209 On	03-February-22	11,02	Call		Bond Future	2815	3	2815	3	0.00
29/10/2021	R209 On	03-February-22	11,02	Put		Bond Future	1063	1	1063	1	0.00
29/10/2021	R209 On	03-February-22	11,03	Put		Bond Future	1047	1	1047	1	0.00
29/10/2021	R209 On	03-February-22	11,04	Put		Bond Future	1031	1	1031	1	0.00
29/10/2021	R209 On	05-May-22				Bond Future	10.88	67.4950	10.8804	67.4950	5,396.00
29/10/2021	R209 On	05-May-22	11,45	Call		Bond Future	4169	4	4169	4	0.00
29/10/2021	R209 On	05-May-22	12,00	Call		Bond Future	6301	6	6301	6	0.00
29/10/2021	R209 On	05-May-22	10,75	Call		Bond Future	1968	2	1968	2	0.00
29/10/2021	R209 On	05-May-22	11,43	Call		Bond Future	4097	4	4097	4	0.00
29/10/2021	R209 On	05-May-22	11,44	Call		Bond Future	4133	4	4133	4	0.00
29/10/2021	R209 On	05-May-22	9,75	Call		Bond Future	316	0	316	0	8,525.00
29/10/2021	R209 On	05-May-22	9,75	Put		Bond Future	6776	7	6776	7	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
29/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1228	1	1228	1	0.00
29/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1242	1	1242	1	0.00
29/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2671	3	2671	3	12,050.00
29/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	666	1	666	1	12,050.00
29/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1214	1	1214	1	0.00
29/10/2021	R209 On 04-August-22			Bond Future	11.07	68.2850	11.0693	68.2850	0.00
29/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1608	1	1608	1	0.00
29/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1567	1	1567	1	0.00
29/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1587	1	1587	1	0.00
29/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4214	4	4214	4	0.00
29/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4249	5	4249	5	0.00
29/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4180	4	4180	4	0.00
29/10/2021	R209 On 03-November-22			Bond Future	11.26	66.0304	11.2593	66.0304	0.00
29/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	2635	2	2635	2	0.00
29/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	2611	2	2611	2	0.00
29/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	2659	2	2659	2	0.00
29/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	3842	4	3842	4	0.00
29/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	3899	4	3899	4	0.00
29/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	3870	4	3870	4	0.00
29/10/2021	R210 On 04-November-21			Bond Future	211.99	211.9705	211.9917	211.9705	1,253.00
29/10/2021	R210 On 03-February-22			Bond Future	214.41	214.3902	214.4103	214.3902	1,381.00
29/10/2021	R210 On 05-May-22			Bond Future	214.13	214.1105	214.1308	214.1105	104.00
29/10/2021	R210 On 04-August-22			Bond Future	216.81	216.7943	216.8144	216.7943	0.00
29/10/2021	R210 On 03-November-22			Bond Future	216.63	216.6152	216.6326	216.6152	0.00
29/10/2021	R212 On 04-November-21			Bond Future	175.92	175.9152	175.9244	175.9152	2,585.00
29/10/2021	R213 On 04-November-21			Bond Future	9.97	83.7232	9.9722	83.7232	7,073.00
29/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	5620	6	5620	6	0.00
29/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	5668	6	5668	6	0.00
29/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	5716	6	5716	6	0.00
29/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R213 On 03-February-22			Bond Future	10.19	84.6581	10.1933	84.6581	16,644.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	153	0	153	0	430.00
29/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	462	1	462	1	0.00
29/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	724	1	724	1	0.00
29/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1106	1	1106	1	0.00
29/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1128	1	1128	1	0.00
29/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1551	2	1551	2	0.00
29/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1603	2	1603	2	0.00
29/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	2926	3	2926	3	0.00
29/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	125	0	125	0	220.00
29/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	1819	2	1819	2	0.00
29/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1149	1	1149	1	0.00
29/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1194	1	1194	1	0.00
29/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3177	3	3177	3	0.00
29/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	41	0	41	0	102.00
29/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	23	0	23	0	200.00
29/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	8520	8	8520	8	0.00
29/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	7561	7	7561	7	0.00
29/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	794	1	794	1	220.00
29/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	2187	2	2187	2	430.00
29/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	887	1	887	1	430.00
29/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	2246	2	2246	2	0.00
29/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	5315	5	5315	5	0.00
29/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3667	4	3667	4	200.00
29/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1531	1	1531	1	102.00
29/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5674	6	5674	6	0.00
29/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1722	2	1722	2	220.00
29/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1773	2	1773	2	200.00
29/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	2276	2	2276	2	0.00
29/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2306	2	2306	2	0.00
29/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2971	3	2971	3	102.00
29/10/2021	R213 On 05-May-22			Bond Future	10.41	82.1219	10.4104	82.1219	0.00
29/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	2831	3	2831	3	0.00
29/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	2860	3	2860	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
29/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	2802	3	2802	3	0.00
29/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1687	2	1687	2	0.00
29/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1707	2	1707	2	0.00
29/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1726	2	1726	2	0.00
29/10/2021	R213 On 04-August-22			Bond Future	10.64	83.0854	10.6380	83.0854	0.00
29/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1161	1	1161	1	0.00
29/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1129	1	1129	1	0.00
29/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1145	1	1145	1	0.00
29/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4795	5	4795	5	0.00
29/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4864	5	4864	5	0.00
29/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4829	5	4829	5	0.00
29/10/2021	R213 On 03-November-22			Bond Future	10.87	80.6294	10.8718	80.6294	0.00
29/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	2010	2	2010	2	0.00
29/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	1971	2	1971	2	0.00
29/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	1990	2	1990	2	0.00
29/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	4263	4	4263	4	0.00
29/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	4291	4	4291	4	0.00
29/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	4234	4	4234	4	0.00
29/10/2021	R214 On 04-November-21			Bond Future	10.88	65.8003	10.8803	65.8003	4,531.00
29/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	8239	8	8239	8	0.00
29/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	8146	8	8146	8	0.00
29/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	8193	8	8193	8	0.00
29/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R214 On 03-February-22			Bond Future	11.07	66.5351	11.0655	66.5351	18,846.00
29/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2834	3	2834	3	0.00
29/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2870	3	2870	3	0.00
29/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2907	3	2907	3	0.00
29/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1062	1	1062	1	0.00
29/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1044	1	1044	1	0.00
29/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1027	1	1027	1	0.00
29/10/2021	R214 On 05-May-22			Bond Future	11.24	64.0381	11.2446	64.0381	441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3960	4	3960	4	0.00
29/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3996	4	3996	4	0.00
29/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	4032	4	4032	4	0.00
29/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1401	2	1401	2	0.00
29/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1386	2	1386	2	0.00
29/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1371	1	1371	1	0.00
29/10/2021	R214 On 04-August-22			Bond Future	11.43	64.7865	11.4296	64.7865	0.00
29/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1712	2	1712	2	0.00
29/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1734	2	1734	2	0.00
29/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1756	2	1756	2	0.00
29/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4194	4	4194	4	0.00
29/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4159	4	4159	4	0.00
29/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4228	4	4228	4	0.00
29/10/2021	R214 On 03-November-22			Bond Future	11.62	62.3489	11.6154	62.3489	0.00
29/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	2615	2	2615	2	0.00
29/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	2591	2	2591	2	0.00
29/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	2567	2	2567	2	0.00
29/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	3959	4	3959	4	0.00
29/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	3988	4	3988	4	0.00
29/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	4018	4	4018	4	0.00
29/10/2021	R248 On 04-November-21			Bond Future	10.83	82.9876	10.8251	82.9876	92,471.00
29/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
29/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	0	0	0	0	1,050.00
29/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	1	0	1	0	0.00
29/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	12626	12	12626	12	0.00
29/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	12680	12	12680	12	0.00
29/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	12734	12	12734	12	0.00
29/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	433	0	433	0	1,050.00
29/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	617	1	617	1	0.00
29/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	4796	6	4796	6	0.00
29/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
29/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	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
29/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	3997	5	3997	5	0.00
29/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	9872	11	9872	11	0.00
29/10/2021	R248 On 03-February-22			Bond Future	11.01	83.9142	11.0078	83.9142	177,339.00
29/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1262	1	1262	1	1,300.00
29/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	2220	2	2220	2	100.00
29/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	330	0	330	0	900.00
29/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	4365	4	4365	4	0.00
29/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	604	0	604	0	100.00
29/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	786	1	786	1	0.00
29/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1869	2	1869	2	900.00
29/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	4267	4	4267	4	0.00
29/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	4316	4	4316	4	0.00
29/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	85	0	85	0	0.00
29/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	161	0	161	0	1,300.00
29/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	7899	9	7899	9	0.00
29/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	9512	10	9512	10	0.00
29/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1069	1	1069	1	0.00
29/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	6433	7	6433	7	0.00
29/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	2639	3	2639	3	0.00
29/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	4532	5	4532	5	0.00
29/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1086	1	1086	1	0.00
29/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2275	3	2275	3	0.00
29/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1103	1	1103	1	0.00
29/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3497	4	3497	4	0.00
29/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5123	6	5123	6	0.00
29/10/2021	R248 On 05-May-22			Bond Future	11.18	80.4865	11.1843	80.4865	2,035.00
29/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5581	5	5581	5	0.00
29/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	5487	5	5487	5	0.00
29/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	5534	5	5534	5	0.00
29/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1495	2	1495	2	0.00
29/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1464	2	1464	2	0.00
29/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1479	2	1479	2	0.00
29/10/2021	R248 On 04-August-22			Bond Future	11.37	81.4273	11.3669	81.4273	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
29/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2340	2	2340	2	0.00
29/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	2283	2	2283	2	0.00
29/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2311	2	2311	2	0.00
29/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	4910	5	4910	5	0.00
29/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	4953	5	4953	5	0.00
29/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	4868	5	4868	5	0.00
29/10/2021	R248 On 03-November-22			Bond Future	11.55	78.0706	11.5502	78.0706	0.00
29/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	3214	3	3214	3	0.00
29/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	3244	3	3244	3	0.00
29/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	3274	3	3274	3	0.00
29/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	4875	5	4875	5	0.00
29/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	4838	5	4838	5	0.00
29/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	4801	5	4801	5	0.00