



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	2025 On 03-February-22			Bond Future	155.14	154.8383	155.1389	154.8383	5,316.00
15/11/2021	2025 On 05-May-22			Bond Future	157.03	156.7244	157.0280	156.7244	164.00
15/11/2021	2025 On 04-August-22			Bond Future	157.33	157.0235	157.3309	157.0235	0.00
15/11/2021	2025 On 03-November-22			Bond Future	159.32	159.0064	159.3173	159.0064	0.00
15/11/2021	2029 On 03-February-22			Bond Future	115.24	114.4513	115.2388	114.4513	2,806.00
15/11/2021	2029 On 05-May-22			Bond Future	115.44	114.6479	115.4445	114.6479	186.00
15/11/2021	2029 On 04-August-22			Bond Future	116.85	116.0460	116.8523	116.0460	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
15/11/2021	2029 On 03-November-22			Bond Future	117.10	116.2880	117.1043	116.2880	0.00
15/11/2021	2030 On 03-February-22			Bond Future	9.58	91.4980	9.5828	91.4980	83,803.00
15/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2560	3	2560	3	0.00
15/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6433	6	6433	6	0.00
15/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1630	2	1630	2	1,000.00
15/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	2161	2	2161	2	0.00
15/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1205	1	1205	1	0.00
15/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1227	1	1227	1	0.00
15/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	64	0	64	0	101.00
15/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	301	0	301	0	1,000.00
15/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	592	1	592	1	4,000.00
15/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	1031	1	1031	1	0.00
15/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1250	1	1250	1	0.00
15/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	1942	2	1942	2	0.00
15/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	2247	2	2247	2	101.00
15/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	3137	3	3137	3	0.00
15/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	936	1	936	1	8,000.00
15/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	4199	4	4199	4	0.00
15/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	6518	7	6518	7	0.00
15/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	1971	2	1971	2	0.00
15/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	2000	2	2000	2	0.00
15/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1147	1	1147	1	101.00
15/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1541	2	1541	2	0.00
15/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	161	0	161	0	1,000.00
15/11/2021	2030 On 05-May-22			Bond Future	9.80	92.5911	9.7982	92.5911	14,728.00
15/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	6506	7	6506	7	0.00
15/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3382	3	3382	3	0.00
15/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3414	3	3414	3	0.00
15/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	561	1	561	1	1,800.00
15/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1237	1	1237	1	0.00
15/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	477	0	477	0	200.00
15/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	49	0	49	0	200.00
15/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3447	3	3447	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
15/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	2645	3	2645	3	0.00
15/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	126	0	126	0	1,800.00
15/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	249	0	249	0	1,073.00
15/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5597	6	5597	6	0.00
15/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	8927	9	8927	9	0.00
15/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1417	1	1417	1	0.00
15/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	5252	5	5252	5	0.00
15/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	11192	11	11192	11	0.00
15/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3514	4	3514	4	1,073.00
15/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	1890	2	1890	2	1,073.00
15/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	7215	7	7215	7	0.00
15/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1433	1	1433	1	200.00
15/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1449	1	1449	1	0.00
15/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	558	1	558	1	1,800.00
15/11/2021	2030 On 04-August-22			Bond Future	10.04	89.6451	10.0375	89.6451	0.00
15/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1645	2	1645	2	0.00
15/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1664	2	1664	2	0.00
15/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	288	0	288	0	800.00
15/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	869	1	869	1	800.00
15/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5525	6	5525	6	0.00
15/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1683	2	1683	2	0.00
15/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	4022	4	4022	4	0.00
15/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1263	1	1263	1	800.00
15/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	5793	6	5793	6	0.00
15/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	9182	9	9182	9	0.00
15/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	4053	4	4053	4	0.00
15/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	4084	4	4084	4	0.00
15/11/2021	2030 On 03-November-22			Bond Future	10.26	90.8066	10.2639	90.8066	0.00
15/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2664	3	2664	3	0.00
15/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2687	3	2687	3	0.00
15/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	2709	3	2709	3	0.00
15/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3476	3	3476	3	0.00
15/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3500	4	3500	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
15/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3524	4	3524	4	0.00
15/11/2021	2032 On 03-February-22			Bond Future	10.05	91.7997	10.0452	91.7997	109,392.00
15/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	66	0	66	0	198.00
15/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	162	0	162	0	97.00
15/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	650	1	650	1	1,050.00
15/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	5418	6	5418	6	0.00
15/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	5185	5	5185	5	0.00
15/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	3170	3	3170	3	0.00
15/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	3211	3	3211	3	0.00
15/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	2817	3	2817	3	0.00
15/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1362	1	1362	1	900.00
15/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	2068	2	2068	2	0.00
15/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	739	1	739	1	210.00
15/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	6266	6	6266	6	0.00
15/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	4055	4	4055	4	0.00
15/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	4099	4	4099	4	0.00
15/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	3540	4	3540	4	0.00
15/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	3091	3	3091	3	0.00
15/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	3130	3	3130	3	0.00
15/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	1139	1	1139	1	0.00
15/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	835	1	835	1	0.00
15/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	667	1	667	1	400.00
15/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	3416	3	3416	3	0.00
15/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2515	2	2515	2	198.00
15/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	2208	2	2208	2	900.00
15/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	939	1	939	1	0.00
15/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	955	1	955	1	0.00
15/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	792	1	792	1	210.00
15/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1075	1	1075	1	400.00
15/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	633	1	633	1	97.00
15/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	908	1	908	1	198.00
15/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	644	1	644	1	1,050.00
15/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	272	0	272	0	210.00

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15/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	6977	7	6977	7	0.00
15/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	3247	3	3247	3	0.00
15/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	3043	3	3043	3	1,050.00
15/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1522	2	1522	2	97.00
15/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	923	1	923	1	0.00
15/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	415	0	415	0	900.00
15/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	380	0	380	0	400.00
15/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	3459	3	3459	3	0.00
15/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	5617	6	5617	6	0.00
15/11/2021	2032 On 05-May-22			Bond Future	10.25	88.7492	10.2485	88.7492	20,384.00
15/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	5303	5	5303	5	0.00
15/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	5384	5	5384	5	0.00
15/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	2643	3	2643	3	993.00
15/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	963	1	963	1	780.00
15/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2319	2	2319	2	780.00
15/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	5963	6	5963	6	0.00
15/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	5344	5	5344	5	0.00
15/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	5141	5	5141	5	0.00
15/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1158	1	1158	1	993.00
15/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1097	1	1097	1	0.00
15/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2410	2	2410	2	0.00
15/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	933	1	933	1	780.00
15/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1109	1	1109	1	0.00
15/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2705	3	2705	3	0.00
15/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	4827	5	4827	5	0.00
15/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1085	1	1085	1	0.00
15/11/2021	2032 On 04-August-22			Bond Future	10.47	89.7602	10.4662	89.7602	0.00
15/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	7062	7	7062	7	0.00
15/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	8232	8	8232	8	0.00
15/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2331	2	2331	2	0.00
15/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2356	2	2356	2	0.00
15/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1304	1	1304	1	800.00
15/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2381	2	2381	2	0.00

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15/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	389	0	389	0	800.00
15/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	9068	9	9068	9	0.00
15/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	5495	5	5495	5	0.00
15/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	3796	4	3796	4	0.00
15/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	3765	4	3765	4	0.00
15/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	3735	4	3735	4	0.00
15/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	923	1	923	1	0.00
15/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1173	1	1173	1	800.00
15/11/2021	2032 On 03-November-22			Bond Future	10.68	86.7778	10.6818	86.7778	0.00
15/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3393	3	3393	3	0.00
15/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3509	3	3509	3	0.00
15/11/2021	2033 On 03-February-22			Bond Future	111.15	111.1388	111.1521	111.1388	7,393.00
15/11/2021	2033 On 05-May-22			Bond Future	111.23	111.2140	111.2270	111.2140	2,121.00
15/11/2021	2033 On 04-August-22			Bond Future	112.58	112.5702	112.5834	112.5702	0.00
15/11/2021	2033 On 03-November-22			Bond Future	112.70	112.6874	112.7006	112.6874	0.00
15/11/2021	2037 On 03-February-22			Bond Future	10.59	84.6700	10.5908	84.6700	111,655.00
15/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	5974	6	5974	6	0.00
15/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	5872	6	5872	6	0.00
15/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	5923	6	5923	6	0.00
15/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	486	1	486	1	0.00
15/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	502	1	502	1	0.00
15/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	494	1	494	1	0.00
15/11/2021	2037 On 05-May-22			Bond Future	10.78	85.6817	10.7787	85.6817	11,855.00
15/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	7301	7	7301	7	0.00
15/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	7207	7	7207	7	0.00
15/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	7254	7	7254	7	0.00
15/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	910	1	910	1	0.00
15/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	929	1	929	1	0.00
15/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	920	1	920	1	0.00
15/11/2021	2037 On 04-August-22			Bond Future	10.98	82.4026	10.9828	82.4026	0.00
15/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	3210	3	3210	3	0.00
15/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	4995	5	4995	5	0.00
15/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	1184	1	1184	1	50.00

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15/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	3148	3	3148	3	0.00
15/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	3179	3	3179	3	0.00
15/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	3727	4	3727	4	0.00
15/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	3664	4	3664	4	0.00
15/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	6945	7	6945	7	0.00
15/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	3695	4	3695	4	50.00
15/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2345	2	2345	2	50.00
15/11/2021	2037 On 03-November-22			Bond Future	11.17	83.4746	11.1726	83.4746	0.00
15/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	4408	4	4408	4	0.00
15/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	4441	4	4441	4	0.00
15/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	4475	5	4475	5	0.00
15/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	3642	4	3642	4	0.00
15/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3617	4	3617	4	0.00
15/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3591	4	3591	4	0.00
15/11/2021	2038 On 03-February-22			Bond Future	124.43	124.4101	124.4255	124.4101	6,276.00
15/11/2021	2038 On 05-May-22			Bond Future	125.94	125.9257	125.9407	125.9257	677.00
15/11/2021	2038 On 04-August-22			Bond Future	125.66	125.6477	125.6630	125.6477	0.00
15/11/2021	2038 On 03-November-22			Bond Future	127.25	127.2347	127.2499	127.2347	0.00
15/11/2021	2040 On 03-February-22			Bond Future	10.69	86.7992	10.6851	86.7992	76,574.00
15/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	6415	6	6415	6	0.00
15/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	6470	6	6470	6	0.00
15/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	6525	7	6525	7	0.00
15/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	486	1	486	1	0.00
15/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	478	1	478	1	0.00
15/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	470	1	470	1	0.00
15/11/2021	2040 On 05-May-22			Bond Future	10.87	87.8364	10.8664	87.8364	8,498.00
15/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	7778	8	7778	8	0.00
15/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	519	1	519	1	1,200.00
15/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	7728	8	7728	8	0.00
15/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	7828	8	7828	8	0.00
15/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	2107	2	2107	2	1,200.00
15/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	13442	13	13442	13	0.00
15/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	299	0	299	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	4191	4	4191	4	0.00
15/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1019	1	1019	1	0.00
15/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1029	1	1029	1	0.00
15/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1040	1	1040	1	0.00
15/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	8242	8	8242	8	0.00
15/11/2021	2040 On 04-August-22			Bond Future	11.06	84.3313	11.0629	84.3313	0.00
15/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	3639	4	3639	4	0.00
15/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	3604	4	3604	4	0.00
15/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	8734	9	8734	9	0.00
15/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	604	1	604	1	460.00
15/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	2559	3	2559	3	460.00
15/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3673	4	3673	4	0.00
15/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	3760	4	3760	4	0.00
15/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1389	1	1389	1	460.00
15/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	10574	11	10574	11	0.00
15/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	5048	5	5048	5	0.00
15/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	3825	4	3825	4	0.00
15/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	3792	4	3792	4	0.00
15/11/2021	2040 On 03-November-22			Bond Future	11.25	85.4289	11.2452	85.4289	0.00
15/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	4813	5	4813	5	0.00
15/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	4742	5	4742	5	0.00
15/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	4778	5	4778	5	0.00
15/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	3747	4	3747	4	0.00
15/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	3804	4	3804	4	0.00
15/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	3776	4	3776	4	0.00
15/11/2021	2044 On 03-February-22			Bond Future	10.71	83.5232	10.7116	83.5232	53,827.00
15/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	6591	6	6591	6	0.00
15/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	6479	6	6479	6	0.00
15/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	6535	6	6535	6	0.00
15/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	491	1	491	1	0.00
15/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	499	1	499	1	0.00
15/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	483	1	483	1	0.00
15/11/2021	2044 On 05-May-22			Bond Future	10.88	84.5212	10.8831	84.5212	5,735.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	7907	8	7907	8	0.00
15/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	7806	8	7806	8	0.00
15/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	7856	8	7856	8	0.00
15/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1049	1	1049	1	0.00
15/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1059	1	1059	1	0.00
15/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1038	1	1038	1	0.00
15/11/2021	2044 On 04-August-22			Bond Future	11.07	81.1033	11.0686	81.1033	0.00
15/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	3867	4	3867	4	0.00
15/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	3796	4	3796	4	0.00
15/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	3832	4	3832	4	0.00
15/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	3685	4	3685	4	0.00
15/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	3718	4	3718	4	0.00
15/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	3653	4	3653	4	0.00
15/11/2021	2044 On 03-November-22			Bond Future	11.24	82.1591	11.2403	82.1591	0.00
15/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	4811	5	4811	5	0.00
15/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	4847	5	4847	5	0.00
15/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	4883	5	4883	5	0.00
15/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	3762	4	3762	4	0.00
15/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	3791	4	3791	4	0.00
15/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	3820	4	3820	4	0.00
15/11/2021	2046 On 03-February-22			Bond Future	115.48	113.9152	115.4835	113.9152	15,506.00
15/11/2021	2046 On 05-May-22			Bond Future	115.01	113.4215	115.0082	113.4215	171.00
15/11/2021	2046 On 04-August-22			Bond Future	116.41	114.8045	116.4109	114.8045	0.00
15/11/2021	2046 On 03-November-22			Bond Future	115.96	114.3324	115.9586	114.3324	0.00
15/11/2021	2050 On 03-February-22			Bond Future	116.20	116.4049	116.1990	116.4049	8,495.00
15/11/2021	2050 On 05-May-22			Bond Future	117.61	117.8228	117.6139	117.8228	379.00
15/11/2021	2050 On 04-August-22			Bond Future	117.03	117.2458	117.0344	117.2458	0.00
15/11/2021	2050 On 03-November-22			Bond Future	118.51	118.7267	118.5123	118.7267	0.00
15/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	AL37 On 03-February-22			Index Future	803.31	801.7070	803.3140	801.7070	0.00
15/11/2021	AL37 On 05-May-22			Index Future	812.89	811.2750	812.8910	811.2750	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
15/11/2021	AL37 On 04-August-22			Index Future	822.50	820.8700	822.5040	820.8700	0.00
15/11/2021	AL37 On 03-November-22			Index Future	832.80	831.1460	832.7970	831.1460	0.00
15/11/2021	AL7T On 03-February-22			Index Future	922.53	922.7010	922.5290	922.7010	0.00
15/11/2021	AL7T On 05-May-22			Index Future	933.53	933.7120	933.5270	933.7120	0.00
15/11/2021	AL7T On 04-August-22			Index Future	944.57	944.7550	944.5670	944.7550	0.00
15/11/2021	AL7T On 03-November-22			Index Future	956.39	956.5830	956.3880	956.5830	0.00
15/11/2021	ALBI On 03-February-22			Index Future	822.19	821.5650	822.1910	821.5650	193.00
15/11/2021	ALBI On 05-May-22			Index Future	831.99	831.3690	831.9930	831.3690	29.00
15/11/2021	ALBI On 04-August-22			Index Future	841.83	841.2010	841.8320	841.2010	0.00
15/11/2021	ALBI On 03-November-22			Index Future	852.37	851.7330	852.3670	851.7330	0.00
15/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C303 On 14-August-15			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
15/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2021	ES33 On 03-February-22			Bond Future	11.35	78.5327	11.3495	78.5327	263.00
15/11/2021	ES33 On 05-May-22			Bond Future	11.58	75.7117	11.5818	75.7117	87.00
15/11/2021	ES33 On 04-August-22			Bond Future	11.83	76.5873	11.8298	76.5873	0.00
15/11/2021	ES33 On 03-November-22			Bond Future	12.08	73.8257	12.0777	73.8257	0.00
15/11/2021	ES42 On 03-February-22			Bond Future	11.80	77.1342	11.7990	77.1342	3,579.00
15/11/2021	ES42 On 05-May-22			Bond Future	12.02	73.8152	12.0166	73.8152	1,190.00
15/11/2021	ES42 On 04-August-22			Bond Future	12.24	74.6669	12.2422	74.6669	0.00
15/11/2021	ES42 On 03-November-22			Bond Future	12.47	71.4016	12.4685	71.4016	0.00
15/11/2021	GOVI On 03-February-22			GOVI	811.24	810.6580	811.2440	810.6580	983.00
15/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	185040	18	185040	18	0.00
15/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	184940	18	184940	18	0.00
15/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	184840	18	184840	18	0.00
15/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 05-May-22			GOVI	820.92	820.3320	820.9150	820.3320	0.00
15/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	326850	32	326850	32	0.00
15/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	326750	32	326750	32	0.00
15/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	326650	32	326650	32	0.00
15/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 04-August-22			GOVI	830.62	830.0340	830.6230	830.0340	0.00
15/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	113630	11	113630	11	0.00
15/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	113530	11	113530	11	0.00
15/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	113430	11	113430	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 03-November-22			GOVI	841.02	840.4260	841.0180	840.4260	0.00
15/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	205880	20	205880	20	0.00
15/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	206080	20	206080	20	0.00
15/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	205980	20	205980	20	0.00
15/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
15/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
15/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2021	IGOV On 03-February-22			Index Future	305.57	304.5640	305.5660	304.5640	483.00
15/11/2021	IGOV On 05-May-22			Index Future	309.28	308.2730	309.2840	308.2730	16.00
15/11/2021	IGOV On 04-August-22			Index Future	313.02	311.9920	313.0150	311.9920	0.00
15/11/2021	IGOV On 03-November-22			Index Future	317.01	315.9710	317.0050	315.9710	0.00
15/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
15/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
15/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	50,000.00
15/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.0250	3.8850	96.0250	0.00
15/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.96	95.9600	3.9600	95.9600	0.00
15/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.24	95.6600	4.2400	95.6600	0.00
15/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.5850	4.3250	95.5850	0.00
15/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.62	95.2700	4.6200	95.2700	0.00
15/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.99	94.9100	4.9900	94.9100	72.00
15/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.41	94.4950	5.4050	94.4950	0.00
15/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.95	93.9750	5.9500	93.9750	68.00
15/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.29	93.6400	6.2900	93.6400	0.00
15/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.67	93.2650	6.6700	93.2650	0.00
15/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.97	92.9850	6.9650	92.9850	75.00
15/11/2021	R023 On 03-February-22			Bond Future	5.47	105.6966	5.4693	105.6966	13,412.00
15/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	52	0	52	0	0.00
15/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	55	0	55	0	0.00
15/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	58	0	58	0	0.00
15/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	460	1	460	1	0.00
15/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	468	1	468	1	0.00
15/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	475	1	475	1	0.00
15/11/2021	R023 On 05-May-22			Bond Future	5.67	103.0479	5.6697	103.0479	777.00
15/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	617	1	617	1	0.00
15/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	623	1	623	1	0.00
15/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	629	1	629	1	0.00
15/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	125	0	125	0	0.00
15/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	127	0	127	0	0.00
15/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	128	0	128	0	0.00
15/11/2021	R023 On 04-August-22			Bond Future	6.07	104.2453	6.0698	104.2453	0.00
15/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	262	0	262	0	0.00
15/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	265	0	265	0	0.00
15/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	268	0	268	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
15/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	279	0	279	0	0.00
15/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	282	0	282	0	0.00
15/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	284	0	284	0	0.00
15/11/2021	R023 On 03-November-22			Bond Future	6.91	101.6623	6.9149	101.6623	0.00
15/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	226	0	226	0	0.00
15/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	222	0	222	0	0.00
15/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	224	0	224	0	0.00
15/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	424	0	424	0	0.00
15/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	426	0	426	0	0.00
15/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	423	0	423	0	0.00
15/11/2021	R035 On 03-February-22			Bond Future	10.41	93.3293	10.4053	93.3293	98,311.00
15/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	407	0	407	0	683.00
15/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	1146	1	1146	1	280.00
15/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	9064	9	9064	9	0.00
15/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1517	2	1517	2	500.00
15/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	6188	6	6188	6	0.00
15/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	5730	6	5730	6	0.00
15/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	4783	5	4783	5	0.00
15/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	756	1	756	1	200.00
15/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	8273	8	8273	8	0.00
15/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	5933	6	5933	6	0.00
15/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	6496	7	6496	7	0.00
15/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	5629	6	5629	6	0.00
15/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	5679	6	5679	6	0.00
15/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	4685	5	4685	5	0.00
15/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	5078	5	5078	5	0.00
15/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	1853	2	1853	2	1,600.00
15/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	2798	3	2798	3	0.00
15/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	2961	3	2961	3	0.00
15/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1576	2	1576	2	200.00
15/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	1821	2	1821	2	0.00
15/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	2247	2	2247	2	500.00
15/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	2528	2	2528	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
15/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	2602	3	2602	3	0.00
15/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1481	1	1481	1	200.00
15/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	2214	2	2214	2	0.00
15/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	727	1	727	1	1,600.00
15/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	540	1	540	1	0.00
15/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	549	1	549	1	0.00
15/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	408	0	408	0	683.00
15/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	495	0	495	0	200.00
15/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	454	0	454	0	500.00
15/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	223	0	223	0	280.00
15/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	3993	4	3993	4	0.00
15/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	659	1	659	1	200.00
15/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1390	1	1390	1	683.00
15/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	531	1	531	1	0.00
15/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	752	1	752	1	280.00
15/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	170	0	170	0	1,800.00
15/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	3164	3	3164	3	0.00
15/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	5168	5	5168	5	0.00
15/11/2021	R035 On 05-May-22			Bond Future	10.60	89.9654	10.5956	89.9654	8,926.00
15/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	7241	7	7241	7	0.00
15/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	7194	7	7194	7	0.00
15/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	7147	7	7147	7	0.00
15/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	935	1	935	1	0.00
15/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	925	1	925	1	0.00
15/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	916	1	916	1	0.00
15/11/2021	R035 On 04-August-22			Bond Future	10.80	90.9890	10.8008	90.9890	0.00
15/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	4558	5	4558	5	0.00
15/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	8989	9	8989	9	0.00
15/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	3226	3	3226	3	0.00
15/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2605	3	2605	3	400.00
15/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	3164	3	3164	3	0.00
15/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	3195	3	3195	3	0.00
15/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	1045	1	1045	1	100.00

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15/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	643	1	643	1	400.00
15/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	2922	3	2922	3	0.00
15/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	3918	4	3918	4	100.00
15/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	8980	9	8980	9	0.00
15/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	7247	7	7247	7	0.00
15/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	4293	4	4293	4	0.00
15/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	3631	4	3631	4	0.00
15/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	3662	4	3662	4	0.00
15/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2568	3	2568	3	100.00
15/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	3601	4	3601	4	0.00
15/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1071	1	1071	1	400.00
15/11/2021	R035 On 03-November-22			Bond Future	11.00	87.6918	11.0033	87.6918	0.00
15/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	4336	4	4336	4	0.00
15/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	4304	4	4304	4	0.00
15/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	4369	4	4369	4	0.00
15/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3499	3	3499	3	0.00
15/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3552	3	3552	3	0.00
15/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3525	3	3525	3	0.00
15/11/2021	R186 On 03-February-22			Bond Future	8.17	110.3859	8.1698	110.3859	55,322.00
15/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	135	0	135	0	0.00
15/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	140	0	140	0	0.00
15/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	144	0	144	0	0.00
15/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	3853	4	3853	4	0.00
15/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	3892	4	3892	4	0.00
15/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	3931	4	3931	4	0.00
15/11/2021	R186 On 05-May-22			Bond Future	8.40	111.7039	8.4008	111.7039	4,404.00
15/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2226	2	2226	2	0.00
15/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	3010	3	3010	3	0.00
15/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1508	1	1508	1	0.00
15/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1586	1	1586	1	454.00
15/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	805	1	805	1	435.00
15/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1488	1	1488	1	0.00
15/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	72	0	72	0	3,600.00

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15/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3703	4	3703	4	0.00
15/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1527	1	1527	1	0.00
15/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1199	1	1199	1	454.00
15/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	229	0	229	0	435.00
15/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	370	0	370	0	3,600.00
15/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4082	4	4082	4	0.00
15/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4768	5	4768	5	0.00
15/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2234	2	2234	2	0.00
15/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1846	2	1846	2	0.00
15/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	681	1	681	1	454.00
15/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	6926	7	6926	7	0.00
15/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	1887	2	1887	2	0.00
15/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	2885	3	2885	3	0.00
15/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1786	2	1786	2	0.00
15/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1866	2	1866	2	0.00
15/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	908	1	908	1	454.00
15/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1287	1	1287	1	4,035.00
15/11/2021	R186 On 04-August-22			Bond Future	8.66	107.7049	8.6634	107.7049	0.00
15/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1246	1	1246	1	0.00
15/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1231	1	1231	1	0.00
15/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	200	0	200	0	3,600.00
15/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1261	1	1261	1	0.00
15/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	993	1	993	1	3,600.00
15/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4929	5	4929	5	0.00
15/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	874	1	874	1	3,600.00
15/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	3193	3	3193	3	0.00
15/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6781	7	6781	7	0.00
15/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3651	4	3651	4	0.00
15/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3239	3	3239	3	0.00
15/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	3216	3	3216	3	0.00
15/11/2021	R186 On 03-November-22			Bond Future	8.93	109.0928	8.9294	109.0928	0.00
15/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1705	2	1705	2	0.00
15/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1674	2	1674	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
15/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1689	2	1689	2	0.00
15/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	3062	3	3062	3	0.00
15/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	3082	3	3082	3	0.00
15/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	3042	3	3042	3	0.00
15/11/2021	R197 On 03-February-22			Bond Future	322.50	322.4821	322.5004	322.4821	1,079.00
15/11/2021	R197 On 05-May-22			Bond Future	326.43	326.4099	326.4271	326.4099	237.00
15/11/2021	R197 On 04-August-22			Bond Future	322.04	322.0271	322.0444	322.0271	0.00
15/11/2021	R197 On 03-November-22			Bond Future	326.11	326.0948	326.1118	326.0948	0.00
15/11/2021	R202 On 03-February-22			Bond Future	243.01	240.6245	243.0072	240.6245	8,050.00
15/11/2021	R202 On 05-May-22			Bond Future	245.97	243.5550	245.9659	243.5550	413.00
15/11/2021	R202 On 04-August-22			Bond Future	244.52	242.0831	244.5232	242.0831	0.00
15/11/2021	R202 On 03-November-22			Bond Future	247.61	245.1402	247.6108	245.1402	0.00
15/11/2021	R209 On 03-February-22			Bond Future	10.34	72.1976	10.3413	72.1976	17,764.00
15/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	4390	4	4390	4	0.00
15/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	4303	4	4303	4	0.00
15/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	4346	4	4346	4	0.00
15/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	559	1	559	1	0.00
15/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	568	1	568	1	0.00
15/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	549	1	549	1	0.00
15/11/2021	R209 On 05-May-22			Bond Future	10.51	69.9182	10.5112	69.9182	5,396.00
15/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	5830	6	5830	6	0.00
15/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	8124	8	8124	8	0.00
15/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	5789	6	5789	6	0.00
15/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	740	1	740	1	8,525.00
15/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	3178	3	3178	3	0.00
15/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	5749	6	5749	6	0.00
15/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	875	1	875	1	0.00
15/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	1863	2	1863	2	12,050.00
15/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	5181	5	5181	5	0.00
15/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	866	1	866	1	0.00
15/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	470	0	470	0	12,050.00
15/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	856	1	856	1	0.00
15/11/2021	R209 On 04-August-22			Bond Future	10.69	70.7139	10.6907	70.7139	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
15/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2618	3	2618	3	0.00
15/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2672	3	2672	3	0.00
15/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2645	3	2645	3	0.00
15/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	3252	3	3252	3	0.00
15/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3281	3	3281	3	0.00
15/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	3224	3	3224	3	0.00
15/11/2021	R209 On 03-November-22			Bond Future	10.87	68.4905	10.8663	68.4905	0.00
15/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	3831	4	3831	4	0.00
15/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	3861	4	3861	4	0.00
15/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	3890	4	3890	4	0.00
15/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3027	3	3027	3	0.00
15/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3050	3	3050	3	0.00
15/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3073	3	3073	3	0.00
15/11/2021	R210 On 03-February-22			Bond Future	214.62	214.9783	214.6246	214.9783	1,381.00
15/11/2021	R210 On 05-May-22			Bond Future	214.39	214.7447	214.3858	214.7447	104.00
15/11/2021	R210 On 04-August-22			Bond Future	217.00	217.3634	217.0001	217.3634	0.00
15/11/2021	R210 On 03-November-22			Bond Future	216.83	217.1944	216.8262	217.1944	0.00
15/11/2021	R213 On 03-February-22			Bond Future	9.85	86.2858	9.8527	86.2858	20,764.00
15/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	329	0	329	0	220.00
15/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	2894	3	2894	3	0.00
15/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	4262	4	4262	4	0.00
15/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2541	3	2541	3	0.00
15/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	2610	3	2610	3	0.00
15/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	1926	2	1926	2	0.00
15/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	404	0	404	0	430.00
15/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	974	1	974	1	0.00
15/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1379	1	1379	1	0.00
15/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	1956	2	1956	2	0.00
15/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	51	0	51	0	200.00
15/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	1986	2	1986	2	0.00
15/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	96	0	96	0	102.00
15/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	4552	5	4552	5	0.00
15/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	2047	2	2047	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
15/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1280	1	1280	1	430.00
15/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	408	0	408	0	220.00
15/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	5855	6	5855	6	0.00
15/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	462	0	462	0	430.00
15/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1322	1	1322	1	0.00
15/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	3806	4	3806	4	0.00
15/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2419	2	2419	2	200.00
15/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	6787	7	6787	7	0.00
15/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1344	1	1344	1	0.00
15/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	1866	2	1866	2	102.00
15/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1366	1	1366	1	0.00
15/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	969	1	969	1	220.00
15/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1001	1	1001	1	200.00
15/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	846	1	846	1	102.00
15/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	4118	4	4118	4	0.00
15/11/2021	R213 On 05-May-22			Bond Future	10.05	83.7839	10.0520	83.7839	0.00
15/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	4099	4	4099	4	0.00
15/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	4134	4	4134	4	0.00
15/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	4063	4	4063	4	0.00
15/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1166	1	1166	1	0.00
15/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1179	1	1179	1	0.00
15/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1192	1	1192	1	0.00
15/11/2021	R213 On 04-August-22			Bond Future	10.27	84.7393	10.2692	84.7393	0.00
15/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1874	2	1874	2	0.00
15/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1833	2	1833	2	0.00
15/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1853	2	1853	2	0.00
15/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3718	4	3718	4	0.00
15/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	3778	4	3778	4	0.00
15/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	3748	4	3748	4	0.00
15/11/2021	R213 On 03-November-22			Bond Future	10.49	82.3047	10.4860	82.3047	0.00
15/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	2924	3	2924	3	0.00
15/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	2876	3	2876	3	0.00
15/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	2900	3	2900	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
15/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3359	3	3359	3	0.00
15/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3384	3	3384	3	0.00
15/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3335	3	3335	3	0.00
15/11/2021	R214 On 03-February-22			Bond Future	10.69	68.9694	10.6905	68.9694	20,091.00
15/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	4470	4	4470	4	0.00
15/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	4514	4	4514	4	0.00
15/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	4559	5	4559	5	0.00
15/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	549	1	549	1	0.00
15/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	540	1	540	1	0.00
15/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	531	1	531	1	0.00
15/11/2021	R214 On 05-May-22			Bond Future	10.85	66.5130	10.8537	66.5130	441.00
15/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	5742	6	5742	6	0.00
15/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	5783	6	5783	6	0.00
15/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	5823	6	5823	6	0.00
15/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	997	1	997	1	0.00
15/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	987	1	987	1	0.00
15/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	977	1	977	1	0.00
15/11/2021	R214 On 04-August-22			Bond Future	11.03	67.2689	11.0279	67.2689	0.00
15/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	2904	3	2904	3	0.00
15/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	2933	3	2933	3	0.00
15/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	2961	3	2961	3	0.00
15/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3202	3	3202	3	0.00
15/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3174	3	3174	3	0.00
15/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3230	3	3230	3	0.00
15/11/2021	R214 On 03-November-22			Bond Future	11.20	64.8631	11.1984	64.8631	0.00
15/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	3948	4	3948	4	0.00
15/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	3978	4	3978	4	0.00
15/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	3919	4	3919	4	0.00
15/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3103	3	3103	3	0.00
15/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3127	3	3127	3	0.00
15/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3151	3	3151	3	0.00
15/11/2021	R248 On 03-February-22			Bond Future	10.65	87.1198	10.6479	87.1198	179,022.00
15/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	844	1	844	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
15/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	6446	6	6446	6	0.00
15/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	3783	4	3783	4	100.00
15/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	2426	2	2426	2	1,300.00
15/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	6332	6	6332	6	0.00
15/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	1366	1	1366	1	100.00
15/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1687	2	1687	2	0.00
15/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	242	0	242	0	0.00
15/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	478	0	478	0	1,300.00
15/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	6389	6	6389	6	0.00
15/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	3302	3	3302	3	900.00
15/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	526	1	526	1	0.00
15/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	5592	6	5592	6	0.00
15/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	4323	4	4323	4	0.00
15/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	7044	7	7044	7	0.00
15/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	2809	3	2809	3	0.00
15/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1449	2	1449	2	0.00
15/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2037	2	2037	2	0.00
15/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1214	1	1214	1	0.00
15/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	544	1	544	1	0.00
15/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	3261	3	3261	3	0.00
15/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	535	1	535	1	0.00
15/11/2021	R248 On 05-May-22			Bond Future	10.81	83.7449	10.8082	83.7449	2,035.00
15/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	7868	8	7868	8	0.00
15/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	7816	8	7816	8	0.00
15/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	7765	8	7765	8	0.00
15/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1103	1	1103	1	0.00
15/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1081	1	1081	1	0.00
15/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1092	1	1092	1	0.00
15/11/2021	R248 On 04-August-22			Bond Future	10.98	84.6967	10.9796	84.6967	0.00
15/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	3893	4	3893	4	0.00
15/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	3856	4	3856	4	0.00
15/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	3819	4	3819	4	0.00
15/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	3816	4	3816	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
15/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	3782	4	3782	4	0.00
15/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	3748	4	3748	4	0.00
15/11/2021	R248 On 03-November-22			Bond Future	11.15	81.3820	11.1471	81.3820	0.00
15/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	4948	5	4948	5	0.00
15/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	4911	5	4911	5	0.00
15/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	4986	5	4986	5	0.00
15/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	3864	4	3864	4	0.00
15/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	3834	4	3834	4	0.00
15/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	3804	4	3804	4	0.00