



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 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
18/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	2025 On 03-February-22			Bond Future	155.22	155.1118	155.2171	155.1118	5,316.00
18/11/2021	2025 On 05-May-22			Bond Future	157.12	156.9783	157.1164	156.9783	164.00
18/11/2021	2025 On 04-August-22			Bond Future	157.49	157.3052	157.4918	157.3052	0.00
18/11/2021	2025 On 03-November-22			Bond Future	159.51	159.3253	159.5118	159.3253	0.00
18/11/2021	2029 On 03-February-22			Bond Future	115.08	115.2216	115.0759	115.2216	2,806.00
18/11/2021	2029 On 05-May-22			Bond Future	115.29	115.4106	115.2865	115.4106	186.00
18/11/2021	2029 On 04-August-22			Bond Future	116.74	116.8342	116.7430	116.8342	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
18/11/2021	2029 On 03-November-22			Bond Future	117.02	117.1133	117.0191	117.1133	0.00
18/11/2021	2030 On 03-February-22			Bond Future	9.61	91.2734	9.6110	91.2734	83,335.00
18/11/2021	2030 On 03-February-22	8,80	Call	Bond Future	212	0	212	0	950.00
18/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6274	6	6274	6	0.00
18/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1509	1	1509	1	1,000.00
18/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	2024	2	2024	2	0.00
18/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1119	1	1119	1	0.00
18/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2411	2	2411	2	0.00
18/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1097	1	1097	1	0.00
18/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	57	0	57	0	101.00
18/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	249	0	249	0	1,000.00
18/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1142	1	1142	1	0.00
18/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	513	1	513	1	4,000.00
18/11/2021	2030 On 03-February-22	9,40	Call	Bond Future	1032	1	1032	1	950.00
18/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	928	1	928	1	0.00
18/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	2290	2	2290	2	101.00
18/11/2021	2030 On 03-February-22	9,40	Put	Bond Future	2131	2	2131	2	0.00
18/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	3204	3	3204	3	0.00
18/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	1979	2	1979	2	0.00
18/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	4294	4	4294	4	0.00
18/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	933	1	933	1	8,000.00
18/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	6657	7	6657	7	0.00
18/11/2021	2030 On 03-February-22	8,80	Put	Bond Future	4530	5	4530	5	0.00
18/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	2038	2	2038	2	0.00
18/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	2008	2	2008	2	0.00
18/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1156	1	1156	1	101.00
18/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1566	2	1566	2	0.00
18/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	148	0	148	0	1,000.00
18/11/2021	2030 On 05-May-22			Bond Future	9.83	92.3499	9.8267	92.3499	14,727.00
18/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3330	3	3330	3	0.00
18/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	6394	6	6394	6	0.00
18/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1191	1	1191	1	0.00
18/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3297	3	3297	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
18/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	454	0	454	0	200.00
18/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	535	1	535	1	1,800.00
18/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	46	0	46	0	200.00
18/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3362	3	3362	3	0.00
18/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	2573	3	2573	3	0.00
18/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	236	0	236	0	1,073.00
18/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	119	0	119	0	1,800.00
18/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	9062	9	9062	9	0.00
18/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5716	6	5716	6	0.00
18/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	5368	5	5368	5	0.00
18/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1474	2	1474	2	0.00
18/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	11330	11	11330	11	0.00
18/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1507	2	1507	2	0.00
18/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	7344	7	7344	7	0.00
18/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3611	4	3611	4	1,073.00
18/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	1960	2	1960	2	1,073.00
18/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	589	1	589	1	1,800.00
18/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1490	2	1490	2	200.00
18/11/2021	2030 On 04-August-22			Bond Future	10.06	89.4140	10.0590	89.4140	0.00
18/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1561	2	1561	2	0.00
18/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	251	0	251	0	800.00
18/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	788	1	788	1	800.00
18/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1542	2	1542	2	0.00
18/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1580	2	1580	2	0.00
18/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5405	5	5405	5	0.00
18/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1246	1	1246	1	800.00
18/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	4022	4	4022	4	0.00
18/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	4084	4	4084	4	0.00
18/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	5815	6	5815	6	0.00
18/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	9248	9	9248	9	0.00
18/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	4053	4	4053	4	0.00
18/11/2021	2030 On 03-November-22			Bond Future	10.28	90.5923	10.2826	90.5923	0.00
18/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2593	3	2593	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
18/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2615	3	2615	3	0.00
18/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	2638	3	2638	3	0.00
18/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3491	4	3491	4	0.00
18/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3515	4	3515	4	0.00
18/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3540	4	3540	4	0.00
18/11/2021	2032 On 03-February-22			Bond Future	10.10	91.3060	10.0998	91.3060	109,673.00
18/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	52	0	52	0	198.00
18/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	116	0	116	0	97.00
18/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	499	0	499	0	1,050.00
18/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	5091	5	5091	5	0.00
18/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	4859	5	4859	5	0.00
18/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	2875	3	2875	3	0.00
18/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	2914	3	2914	3	0.00
18/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	2536	3	2536	3	0.00
18/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1149	1	1149	1	900.00
18/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	1822	2	1822	2	0.00
18/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	576	1	576	1	210.00
18/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	2798	3	2798	3	0.00
18/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	2837	3	2837	3	0.00
18/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	938	1	938	1	0.00
18/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	514	1	514	1	400.00
18/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	660	1	660	1	0.00
18/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	5941	6	5941	6	0.00
18/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	3739	4	3739	4	0.00
18/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	3782	4	3782	4	0.00
18/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	3233	3	3233	3	0.00
18/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	800	1	800	1	210.00
18/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1110	1	1110	1	400.00
18/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	631	1	631	1	97.00
18/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	927	1	927	1	198.00
18/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	643	1	643	1	1,050.00
18/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	263	0	263	0	210.00
18/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	7279	7	7279	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
18/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	3578	4	3578	4	0.00
18/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2630	3	2630	3	198.00
18/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	2311	2	2311	2	900.00
18/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	961	1	961	1	0.00
18/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	979	1	979	1	0.00
18/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	3400	3	3400	3	0.00
18/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	3184	3	3184	3	1,050.00
18/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1591	2	1591	2	97.00
18/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	944	1	944	1	0.00
18/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	405	0	405	0	900.00
18/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	369	0	369	0	400.00
18/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	3624	4	3624	4	0.00
18/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	5886	6	5886	6	0.00
18/11/2021	2032 On 05-May-22			Bond Future	10.30	88.2361	10.3045	88.2361	20,384.00
18/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	5006	5	5006	5	0.00
18/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	5087	5	5087	5	0.00
18/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2118	2	2118	2	780.00
18/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	2427	2	2427	2	993.00
18/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	818	1	818	1	780.00
18/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	5660	6	5660	6	0.00
18/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	4846	5	4846	5	0.00
18/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	5046	5	5046	5	0.00
18/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1114	1	1114	1	0.00
18/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2508	3	2508	3	0.00
18/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1177	1	1177	1	993.00
18/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	944	1	944	1	780.00
18/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1126	1	1126	1	0.00
18/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	4996	5	4996	5	0.00
18/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2818	3	2818	3	0.00
18/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1102	1	1102	1	0.00
18/11/2021	2032 On 04-August-22			Bond Future	10.52	89.2535	10.5174	89.2535	0.00
18/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	6770	7	6770	7	0.00
18/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2138	2	2138	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
18/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2162	2	2162	2	0.00
18/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	7939	8	7939	8	0.00
18/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2187	2	2187	2	0.00
18/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	340	0	340	0	800.00
18/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1141	1	1141	1	800.00
18/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	5611	6	5611	6	0.00
18/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	9297	9	9297	9	0.00
18/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	3882	4	3882	4	0.00
18/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	3850	4	3850	4	0.00
18/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	908	1	908	1	0.00
18/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	3819	4	3819	4	0.00
18/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1159	1	1159	1	800.00
18/11/2021	2032 On 03-November-22			Bond Future	10.73	86.2840	10.7321	86.2840	0.00
18/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3217	3	3217	3	0.00
18/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3597	4	3597	4	0.00
18/11/2021	2033 On 03-February-22			Bond Future	111.34	111.1081	111.3375	111.1081	7,393.00
18/11/2021	2033 On 05-May-22			Bond Future	111.42	111.1659	111.4206	111.1659	2,121.00
18/11/2021	2033 On 04-August-22			Bond Future	112.83	112.5372	112.8283	112.5372	0.00
18/11/2021	2033 On 03-November-22			Bond Future	112.97	112.6804	112.9733	112.6804	0.00
18/11/2021	2037 On 03-February-22			Bond Future	10.71	83.7047	10.7135	83.7047	11,681.00
18/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	5222	5	5222	5	0.00
18/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	5122	5	5122	5	0.00
18/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	5172	5	5172	5	0.00
18/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	533	1	533	1	0.00
18/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	552	1	552	1	0.00
18/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	543	1	543	1	0.00
18/11/2021	2037 On 05-May-22			Bond Future	10.91	84.6920	10.9055	84.6920	11,855.00
18/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	6571	6	6571	6	0.00
18/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	6479	6	6479	6	0.00
18/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	6525	6	6525	6	0.00
18/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	984	1	984	1	0.00
18/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	1006	1	1006	1	0.00
18/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	995	1	995	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
18/11/2021	2037 On 04-August-22			Bond Future	11.11	81.4130	11.1087	81.4130	0.00
18/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	2792	3	2792	3	0.00
18/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	4473	4	4473	4	0.00
18/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	954	1	954	1	50.00
18/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	2734	3	2734	3	0.00
18/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	2763	3	2763	3	0.00
18/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	4090	4	4090	4	0.00
18/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	4022	4	4022	4	0.00
18/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	7492	8	7492	8	0.00
18/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	4056	4	4056	4	50.00
18/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2600	3	2600	3	50.00
18/11/2021	2037 On 03-November-22			Bond Future	11.30	82.4908	11.3008	82.4908	0.00
18/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	3913	4	3913	4	0.00
18/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	3944	4	3944	4	0.00
18/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	3975	4	3975	4	0.00
18/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	3918	4	3918	4	0.00
18/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3889	4	3889	4	0.00
18/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3860	4	3860	4	0.00
18/11/2021	2038 On 03-February-22			Bond Future	125.25	124.8250	125.2461	124.8250	6,276.00
18/11/2021	2038 On 05-May-22			Bond Future	126.78	126.3271	126.7788	126.3271	677.00
18/11/2021	2038 On 04-August-22			Bond Future	126.57	126.0747	126.5700	126.0747	0.00
18/11/2021	2038 On 03-November-22			Bond Future	128.19	127.6942	128.1935	127.6942	0.00
18/11/2021	2040 On 03-February-22			Bond Future	10.81	85.7568	10.8134	85.7568	76,581.00
18/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	5624	5	5624	5	0.00
18/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	5677	6	5677	6	0.00
18/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	5731	6	5731	6	0.00
18/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	596	1	596	1	0.00
18/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	586	1	586	1	0.00
18/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	577	1	577	1	0.00
18/11/2021	2040 On 05-May-22			Bond Future	11.00	86.7683	10.9990	86.7683	8,498.00
18/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	6954	7	6954	7	0.00
18/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	369	0	369	0	1,200.00
18/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	6906	7	6906	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
18/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	7003	7	7003	7	0.00
18/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	1653	2	1653	2	1,200.00
18/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	12587	12	12587	12	0.00
18/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	351	0	351	0	1,200.00
18/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	4644	5	4644	5	0.00
18/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1101	1	1101	1	0.00
18/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1112	1	1112	1	0.00
18/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1124	1	1124	1	0.00
18/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	8998	9	8998	9	0.00
18/11/2021	2040 On 04-August-22			Bond Future	11.20	83.2626	11.1952	83.2626	0.00
18/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	3077	3	3077	3	0.00
18/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	3045	3	3045	3	0.00
18/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	7917	8	7917	8	0.00
18/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	449	0	449	0	460.00
18/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	2080	2	2080	2	460.00
18/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3109	3	3109	3	0.00
18/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	4075	4	4075	4	0.00
18/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1451	2	1451	2	460.00
18/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	11298	12	11298	12	0.00
18/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	5448	6	5448	6	0.00
18/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	4146	4	4146	4	0.00
18/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	4110	4	4110	4	0.00
18/11/2021	2040 On 03-November-22			Bond Future	11.38	84.3655	11.3800	84.3655	0.00
18/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	4241	4	4241	4	0.00
18/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	4175	4	4175	4	0.00
18/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	4208	4	4208	4	0.00
18/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	4049	4	4049	4	0.00
18/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	4111	4	4111	4	0.00
18/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	4080	4	4080	4	0.00
18/11/2021	2044 On 03-February-22			Bond Future	10.85	82.5312	10.8507	82.5312	53,906.00
18/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	5717	6	5717	6	0.00
18/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	5610	5	5610	5	0.00
18/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	5663	6	5663	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	617	1	617	1	0.00
18/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	627	1	627	1	0.00
18/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	607	1	607	1	0.00
18/11/2021	2044 On 05-May-22			Bond Future	11.03	83.5047	11.0270	83.5047	5,735.00
18/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	7000	7	7000	7	0.00
18/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	6902	7	6902	7	0.00
18/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	6951	7	6951	7	0.00
18/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1148	1	1148	1	0.00
18/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1160	1	1160	1	0.00
18/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1137	1	1137	1	0.00
18/11/2021	2044 On 04-August-22			Bond Future	11.21	80.0865	11.2130	80.0865	0.00
18/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	3239	3	3239	3	0.00
18/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	3173	3	3173	3	0.00
18/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	3206	3	3206	3	0.00
18/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	4039	4	4039	4	0.00
18/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	4075	4	4075	4	0.00
18/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	4004	4	4004	4	0.00
18/11/2021	2044 On 03-November-22			Bond Future	11.39	81.1474	11.3878	81.1474	0.00
18/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	4183	4	4183	4	0.00
18/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	4216	4	4216	4	0.00
18/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	4250	4	4250	4	0.00
18/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	4105	4	4105	4	0.00
18/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	4136	4	4136	4	0.00
18/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	4168	4	4168	4	0.00
18/11/2021	2046 On 03-February-22			Bond Future	115.17	115.1613	115.1728	115.1613	15,506.00
18/11/2021	2046 On 05-May-22			Bond Future	114.70	114.6655	114.7004	114.6655	171.00
18/11/2021	2046 On 04-August-22			Bond Future	116.15	116.0800	116.1499	116.0800	0.00
18/11/2021	2046 On 03-November-22			Bond Future	115.72	115.6521	115.7209	115.6521	0.00
18/11/2021	2050 On 03-February-22			Bond Future	117.61	117.4882	117.6116	117.4882	8,495.00
18/11/2021	2050 On 05-May-22			Bond Future	119.05	118.9017	119.0507	118.9017	379.00
18/11/2021	2050 On 04-August-22			Bond Future	118.54	118.3573	118.5433	118.3573	0.00
18/11/2021	2050 On 03-November-22			Bond Future	120.06	119.8775	120.0641	119.8775	0.00
18/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	AL37 On 03-February-22			Index Future	804.21	805.0710	804.2130	805.0710	0.00
18/11/2021	AL37 On 05-May-22			Index Future	813.85	814.5600	813.8540	814.5600	0.00
18/11/2021	AL37 On 04-August-22			Index Future	823.83	824.3070	823.8340	824.3070	0.00
18/11/2021	AL37 On 03-November-22			Index Future	834.31	834.8030	834.3130	834.8030	0.00
18/11/2021	AL7T On 03-February-22			Index Future	919.92	919.1900	919.9180	919.1900	0.00
18/11/2021	AL7T On 05-May-22			Index Future	930.95	930.0240	930.9470	930.0240	0.00
18/11/2021	AL7T On 04-August-22			Index Future	942.36	941.1530	942.3620	941.1530	0.00
18/11/2021	AL7T On 03-November-22			Index Future	954.35	953.1360	954.3490	953.1360	0.00
18/11/2021	ALBI On 03-February-22			Index Future	817.61	816.7410	817.6050	816.7410	193.00
18/11/2021	ALBI On 05-May-22			Index Future	827.41	826.3670	827.4080	826.3670	29.00
18/11/2021	ALBI On 04-August-22			Index Future	837.55	836.2560	837.5540	836.2560	0.00
18/11/2021	ALBI On 03-November-22			Index Future	848.21	846.9030	848.2070	846.9030	0.00
18/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2021	ES33 On 03-February-22			Bond Future	11.47	77.7465	11.4750	77.7465	263.00
18/11/2021	ES33 On 05-May-22			Bond Future	11.71	74.9045	11.7117	74.9045	87.00
18/11/2021	ES33 On 04-August-22			Bond Future	11.96	75.7808	11.9585	75.7808	0.00
18/11/2021	ES33 On 03-November-22			Bond Future	12.21	73.0253	12.2089	73.0253	0.00
18/11/2021	ES42 On 03-February-22			Bond Future	11.93	76.2870	11.9310	76.2870	3,579.00
18/11/2021	ES42 On 05-May-22			Bond Future	12.15	72.9465	12.1536	72.9465	1,190.00
18/11/2021	ES42 On 04-August-22			Bond Future	12.38	73.7982	12.3793	73.7982	0.00
18/11/2021	ES42 On 03-November-22			Bond Future	12.61	70.5379	12.6090	70.5379	0.00
18/11/2021	GOVI On 03-February-22			GOVI	806.92	806.0790	806.9190	806.0790	985.00
18/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	141790	13	141790	13	0.00
18/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	141690	13	141690	13	0.00
18/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	141590	13	141590	13	0.00
18/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 05-May-22			GOVI	816.59	815.5800	816.5930	815.5800	0.00
18/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	283630	27	283630	27	0.00
18/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	283530	27	283530	27	0.00
18/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	283430	27	283430	27	0.00
18/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 05-May-22	788,23	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
18/11/2021	GOVI On 04-August-22			GOVI	826.61	825.3390	826.6060	825.3390	0.00
18/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	73460	6	73460	6	0.00
18/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	73360	6	73360	6	0.00
18/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	73260	6	73260	6	0.00
18/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 03-November-22			GOVI	837.12	835.8480	837.1210	835.8480	0.00
18/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	166910	15	166910	15	0.00
18/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	167110	15	167110	15	0.00
18/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	167010	15	167010	15	0.00
18/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
18/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
18/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2021	IGOV On 03-February-22			Index Future	306.17	305.9490	306.1740	305.9490	483.00
18/11/2021	IGOV On 05-May-22			Index Future	309.92	309.6290	309.9190	309.6290	16.00
18/11/2021	IGOV On 04-August-22			Index Future	313.79	313.4080	313.7940	313.4080	0.00
18/11/2021	IGOV On 03-November-22			Index Future	317.86	317.4720	317.8580	317.4720	0.00
18/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
18/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
18/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
18/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
18/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.1550	3.9150	96.1550	0.00
18/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.03	96.0700	4.0250	96.0700	0.00
18/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.29	95.8100	4.2900	95.8100	0.00
18/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.47	95.7250	4.4650	95.7250	0.00
18/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.67	95.4500	4.6700	95.4500	0.00
18/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.76	95.2900	4.7550	95.2900	0.00
18/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.03	95.1100	5.0250	95.1100	72.00
18/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.33	94.7050	5.3250	94.7050	0.00
18/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.92	94.1650	5.9200	94.1650	68.00
18/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.38	93.8400	6.3800	93.8400	0.00
18/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.63	93.4950	6.6300	93.4950	0.00
18/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.92	93.2250	6.9150	93.2250	75.00
18/11/2021	R023 On 03-February-22			Bond Future	5.35	105.8964	5.3515	105.8964	16,528.00
18/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	92	0	92	0	0.00
18/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	96	0	96	0	0.00
18/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	100	0	100	0	0.00
18/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	380	0	380	0	0.00
18/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	387	0	387	0	0.00
18/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	394	0	394	0	0.00
18/11/2021	R023 On 05-May-22			Bond Future	5.51	103.2345	5.5068	103.2345	777.00
18/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	715	1	715	1	0.00
18/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	721	1	721	1	0.00
18/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	728	1	728	1	0.00
18/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	95	0	95	0	0.00
18/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	96	0	96	0	0.00
18/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	97	0	97	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
18/11/2021	R023 On 04-August-22			Bond Future	5.75	104.4508	5.7473	104.4508	0.00
18/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	346	0	346	0	0.00
18/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	349	0	349	0	0.00
18/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	353	0	353	0	0.00
18/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	186	0	186	0	0.00
18/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	188	0	188	0	0.00
18/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	190	0	190	0	0.00
18/11/2021	R023 On 03-November-22			Bond Future	6.27	101.8904	6.2666	101.8904	0.00
18/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	308	0	308	0	0.00
18/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	304	0	304	0	0.00
18/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	306	0	306	0	0.00
18/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	308	0	308	0	0.00
18/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	309	0	309	0	0.00
18/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	307	0	307	0	0.00
18/11/2021	R035 On 03-February-22			Bond Future	10.53	92.1725	10.5327	92.1725	98,967.00
18/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	230	0	230	0	683.00
18/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	789	1	789	1	280.00
18/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	8257	8	8257	8	0.00
18/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	5420	5	5420	5	0.00
18/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	4972	5	4972	5	0.00
18/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	4056	4	4056	4	0.00
18/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1104	1	1104	1	500.00
18/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	4922	5	4922	5	0.00
18/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	3963	4	3963	4	0.00
18/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	7473	7	7473	7	0.00
18/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	5170	5	5170	5	0.00
18/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	5723	6	5723	6	0.00
18/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	4873	5	4873	5	0.00
18/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	479	0	479	0	200.00
18/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	4340	4	4340	4	0.00
18/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	1389	1	1389	1	1,600.00
18/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	2216	2	2216	2	0.00
18/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	2361	2	2361	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
18/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1153	1	1153	1	200.00
18/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	1362	1	1362	1	0.00
18/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	2611	3	2611	3	500.00
18/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	2929	3	2929	3	0.00
18/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	3011	3	3011	3	0.00
18/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1722	2	1722	2	200.00
18/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	2573	3	2573	3	0.00
18/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	4540	5	4540	5	0.00
18/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	616	1	616	1	0.00
18/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	459	0	459	0	683.00
18/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	555	1	555	1	200.00
18/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	509	1	509	1	500.00
18/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	246	0	246	0	280.00
18/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	824	1	824	1	1,600.00
18/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	605	1	605	1	0.00
18/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	744	1	744	1	200.00
18/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1613	2	1613	2	683.00
18/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	595	1	595	1	0.00
18/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	852	1	852	1	280.00
18/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	185	0	185	0	1,800.00
18/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	3630	4	3630	4	0.00
18/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	5814	6	5814	6	0.00
18/11/2021	R035 On 05-May-22			Bond Future	10.73	88.7813	10.7273	88.7813	8,926.00
18/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	6504	6	6504	6	0.00
18/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	6458	6	6458	6	0.00
18/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	6412	6	6412	6	0.00
18/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	1029	1	1029	1	0.00
18/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	1018	1	1018	1	0.00
18/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	1007	1	1007	1	0.00
18/11/2021	R035 On 04-August-22			Bond Future	10.93	89.8032	10.9315	89.8032	0.00
18/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	3981	4	3981	4	0.00
18/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	8250	8	8250	8	0.00
18/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2165	2	2165	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	2742	3	2742	3	0.00
18/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	2684	3	2684	3	0.00
18/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	2713	3	2713	3	0.00
18/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	809	1	809	1	100.00
18/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	491	0	491	0	400.00
18/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	2458	2	2458	2	0.00
18/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	4253	4	4253	4	100.00
18/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	9626	10	9626	10	0.00
18/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	7810	8	7810	8	0.00
18/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	4650	5	4650	5	0.00
18/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	3948	4	3948	4	0.00
18/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	3981	4	3981	4	0.00
18/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2789	3	2789	3	100.00
18/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	3915	4	3915	4	0.00
18/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1130	1	1130	1	400.00
18/11/2021	R035 On 03-November-22			Bond Future	11.14	86.5105	11.1365	86.5105	0.00
18/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	3847	4	3847	4	0.00
18/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	3817	4	3817	4	0.00
18/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	3878	4	3878	4	0.00
18/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3799	4	3799	4	0.00
18/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3855	4	3855	4	0.00
18/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3827	4	3827	4	0.00
18/11/2021	R186 On 03-February-22			Bond Future	8.13	110.8720	8.1336	110.8720	53,981.00
18/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	136	0	136	0	0.00
18/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	140	0	140	0	0.00
18/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	145	0	145	0	0.00
18/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	3702	4	3702	4	0.00
18/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	3741	4	3741	4	0.00
18/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	3780	4	3780	4	0.00
18/11/2021	R186 On 05-May-22			Bond Future	8.36	112.1792	8.3603	112.1792	4,514.00
18/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2285	2	2285	2	0.00
18/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	3077	3	3077	3	0.00
18/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1552	2	1552	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
18/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1633	2	1633	2	454.00
18/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	815	1	815	1	435.00
18/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1532	2	1532	2	0.00
18/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	86	0	86	0	3,600.00
18/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3783	4	3783	4	0.00
18/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1572	2	1572	2	0.00
18/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1231	1	1231	1	454.00
18/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	256	0	256	0	435.00
18/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	367	0	367	0	3,600.00
18/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	3919	4	3919	4	0.00
18/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4635	5	4635	5	0.00
18/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2106	2	2106	2	0.00
18/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1732	2	1732	2	0.00
18/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	602	1	602	1	454.00
18/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	6780	7	6780	7	0.00
18/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	1771	2	1771	2	0.00
18/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	2735	3	2735	3	0.00
18/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1674	2	1674	2	0.00
18/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1751	2	1751	2	0.00
18/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	814	1	814	1	454.00
18/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1186	1	1186	1	4,035.00
18/11/2021	R186 On 04-August-22			Bond Future	8.61	108.2021	8.6068	108.2021	0.00
18/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1157	1	1157	1	0.00
18/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	170	0	170	0	3,600.00
18/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1141	1	1141	1	0.00
18/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1173	1	1173	1	0.00
18/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	889	1	889	1	3,600.00
18/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4964	5	4964	5	0.00
18/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	698	1	698	1	3,600.00
18/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	2894	3	2894	3	0.00
18/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	2939	3	2939	3	0.00
18/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6540	6	6540	6	0.00
18/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3336	3	3336	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
18/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	2916	3	2916	3	0.00
18/11/2021	R186 On 03-November-22			Bond Future	8.86	109.6192	8.8624	109.6192	0.00
18/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1758	2	1758	2	0.00
18/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1726	2	1726	2	0.00
18/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1742	2	1742	2	0.00
18/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	2880	3	2880	3	0.00
18/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	2899	3	2899	3	0.00
18/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	2861	3	2861	3	0.00
18/11/2021	R197 On 03-February-22			Bond Future	322.24	322.2308	322.2425	322.2308	1,079.00
18/11/2021	R197 On 05-May-22			Bond Future	326.19	326.1078	326.1851	326.1078	237.00
18/11/2021	R197 On 04-August-22			Bond Future	321.95	321.7764	321.9508	321.7764	0.00
18/11/2021	R197 On 03-November-22			Bond Future	326.08	325.9101	326.0811	325.9101	0.00
18/11/2021	R202 On 03-February-22			Bond Future	242.94	242.9134	242.9374	242.9134	8,050.00
18/11/2021	R202 On 05-May-22			Bond Future	245.91	245.8362	245.9097	245.8362	413.00
18/11/2021	R202 On 04-August-22			Bond Future	244.58	244.4312	244.5783	244.4312	0.00
18/11/2021	R202 On 03-November-22			Bond Future	247.72	247.5706	247.7155	247.5706	0.00
18/11/2021	R209 On 03-February-22			Bond Future	10.47	71.3240	10.4698	71.3240	17,702.00
18/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	3733	4	3733	4	0.00
18/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	3650	4	3650	4	0.00
18/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	3691	4	3691	4	0.00
18/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	633	1	633	1	0.00
18/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	644	1	644	1	0.00
18/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	622	1	622	1	0.00
18/11/2021	R209 On 05-May-22			Bond Future	10.64	69.0237	10.6437	69.0237	5,396.00
18/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	5184	5	5184	5	0.00
18/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	7432	7	7432	7	0.00
18/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	5144	5	5144	5	0.00
18/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	516	0	516	0	8,525.00
18/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	2685	3	2685	3	0.00
18/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	5105	5	5105	5	0.00
18/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	965	1	965	1	0.00
18/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	2104	2	2104	2	12,050.00
18/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	5691	6	5691	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	955	1	955	1	0.00
18/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	512	1	512	1	12,050.00
18/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	944	1	944	1	0.00
18/11/2021	R209 On 04-August-22			Bond Future	10.82	69.8184	10.8224	69.8184	0.00
18/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2255	2	2255	2	0.00
18/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2304	2	2304	2	0.00
18/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2279	2	2279	2	0.00
18/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	3598	4	3598	4	0.00
18/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3629	4	3629	4	0.00
18/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	3568	4	3568	4	0.00
18/11/2021	R209 On 03-November-22			Bond Future	11.00	67.5990	11.0003	67.5990	0.00
18/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	3389	3	3389	3	0.00
18/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	3416	3	3416	3	0.00
18/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	3443	3	3443	3	0.00
18/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3288	3	3288	3	0.00
18/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3313	3	3313	3	0.00
18/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3338	3	3338	3	0.00
18/11/2021	R210 On 03-February-22			Bond Future	215.05	215.0388	215.0541	215.0388	1,381.00
18/11/2021	R210 On 05-May-22			Bond Future	214.83	214.7742	214.8331	214.7742	104.00
18/11/2021	R210 On 04-August-22			Bond Future	217.55	217.4237	217.5475	217.4237	0.00
18/11/2021	R210 On 03-November-22			Bond Future	217.43	217.3071	217.4290	217.3071	0.00
18/11/2021	R213 On 03-February-22			Bond Future	9.89	85.9755	9.8916	85.9755	20,884.00
18/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	253	0	253	0	220.00
18/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	2685	3	2685	3	0.00
18/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	4039	4	4039	4	0.00
18/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2342	2	2342	2	0.00
18/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	2409	2	2409	2	0.00
18/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	1751	2	1751	2	0.00
18/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	1780	2	1780	2	0.00
18/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	317	0	317	0	430.00
18/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	837	1	837	1	0.00
18/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1227	1	1227	1	0.00
18/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	77	0	77	0	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	42	0	42	0	200.00
18/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	1809	2	1809	2	0.00
18/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	4329	4	4329	4	0.00
18/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	1868	2	1868	2	0.00
18/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1304	1	1304	1	430.00
18/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	389	0	389	0	220.00
18/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1349	1	1349	1	0.00
18/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	3923	4	3923	4	0.00
18/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2485	3	2485	3	200.00
18/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	6982	7	6982	7	0.00
18/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	6040	6	6040	6	0.00
18/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	443	0	443	0	430.00
18/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	1918	2	1918	2	102.00
18/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1372	1	1372	1	0.00
18/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1395	1	1395	1	0.00
18/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	971	1	971	1	220.00
18/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1007	1	1007	1	200.00
18/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	840	1	840	1	102.00
18/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	4246	4	4246	4	0.00
18/11/2021	R213 On 05-May-22			Bond Future	10.09	83.4572	10.0916	83.4572	0.00
18/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	3947	4	3947	4	0.00
18/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	3912	4	3912	4	0.00
18/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	3877	4	3877	4	0.00
18/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1179	1	1179	1	0.00
18/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1193	1	1193	1	0.00
18/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1207	1	1207	1	0.00
18/11/2021	R213 On 04-August-22			Bond Future	10.30	84.4206	10.3031	84.4206	0.00
18/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1775	2	1775	2	0.00
18/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1734	2	1734	2	0.00
18/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1755	2	1755	2	0.00
18/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3785	4	3785	4	0.00
18/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	3846	4	3846	4	0.00
18/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	3815	4	3815	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
18/11/2021	R213 On 03-November-22			Bond Future	10.52	82.0000	10.5180	82.0000	0.00
18/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	2802	3	2802	3	0.00
18/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	2755	3	2755	3	0.00
18/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	2778	3	2778	3	0.00
18/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3390	3	3390	3	0.00
18/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3414	3	3414	3	0.00
18/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3366	3	3366	3	0.00
18/11/2021	R214 On 03-February-22			Bond Future	10.82	68.1331	10.8244	68.1331	19,929.00
18/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	3822	4	3822	4	0.00
18/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	3864	4	3864	4	0.00
18/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	3906	4	3906	4	0.00
18/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	681	1	681	1	0.00
18/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	669	1	669	1	0.00
18/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	658	1	658	1	0.00
18/11/2021	R214 On 05-May-22			Bond Future	10.99	65.6568	10.9918	65.6568	441.00
18/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	5052	5	5052	5	0.00
18/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	5091	5	5091	5	0.00
18/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	5130	5	5130	5	0.00
18/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1092	1	1092	1	0.00
18/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1081	1	1081	1	0.00
18/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1069	1	1069	1	0.00
18/11/2021	R214 On 04-August-22			Bond Future	11.17	66.4117	11.1659	66.4117	0.00
18/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	2429	2	2429	2	0.00
18/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	2455	2	2455	2	0.00
18/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	2482	2	2482	2	0.00
18/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3490	4	3490	4	0.00
18/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3460	4	3460	4	0.00
18/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3520	4	3520	4	0.00
18/11/2021	R214 On 03-November-22			Bond Future	11.34	64.0094	11.3391	64.0094	0.00
18/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	3509	3	3509	3	0.00
18/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	3536	3	3536	3	0.00
18/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	3481	3	3481	3	0.00
18/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3424	4	3424	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
18/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3450	4	3450	4	0.00
18/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3476	4	3476	4	0.00
18/11/2021	R248 On 03-February-22			Bond Future	10.78	85.9763	10.7822	85.9763	179,022.00
18/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	557	1	557	1	900.00
18/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	5575	5	5575	5	0.00
18/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	3066	3	3066	3	100.00
18/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	1856	2	1856	2	1,300.00
18/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	134	0	134	0	0.00
18/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	291	0	291	0	1,300.00
18/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	5521	5	5521	5	0.00
18/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	2630	2	2630	2	900.00
18/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	5466	5	5466	5	0.00
18/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	966	1	966	1	100.00
18/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1228	1	1228	1	0.00
18/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	3347	4	3347	4	0.00
18/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	652	1	652	1	0.00
18/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	6402	7	6402	7	0.00
18/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	5033	5	5033	5	0.00
18/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	7933	8	7933	8	0.00
18/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1774	2	1774	2	0.00
18/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2463	3	2463	3	0.00
18/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1494	2	1494	2	0.00
18/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	675	1	675	1	0.00
18/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	3857	4	3857	4	0.00
18/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	663	1	663	1	0.00
18/11/2021	R248 On 05-May-22			Bond Future	10.95	82.5751	10.9471	82.5751	2,035.00
18/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	6954	7	6954	7	0.00
18/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	6903	7	6903	7	0.00
18/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	6853	7	6853	7	0.00
18/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1195	1	1195	1	0.00
18/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1170	1	1170	1	0.00
18/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1183	1	1183	1	0.00
18/11/2021	R248 On 04-August-22			Bond Future	11.12	83.5248	11.1188	83.5248	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
18/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	3326	3	3326	3	0.00
18/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	3291	3	3291	3	0.00
18/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	3258	3	3258	3	0.00
18/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	4234	4	4234	4	0.00
18/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	4196	4	4196	4	0.00
18/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	4159	4	4159	4	0.00
18/11/2021	R248 On 03-November-22			Bond Future	11.29	80.2131	11.2894	80.2131	0.00
18/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	4372	4	4372	4	0.00
18/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	4337	4	4337	4	0.00
18/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	4407	4	4407	4	0.00
18/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	4265	4	4265	4	0.00
18/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	4233	4	4233	4	0.00
18/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	4201	4	4201	4	0.00