



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
25/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	2025 On 03-February-22			Bond Future	154.41	154.3739	154.4111	154.3739	5,316.00
25/11/2021	2025 On 05-May-22			Bond Future	156.29	156.2553	156.2924	156.2553	164.00
25/11/2021	2025 On 04-August-22			Bond Future	156.65	156.6143	156.6517	156.6143	0.00
25/11/2021	2025 On 03-November-22			Bond Future	158.66	158.6183	158.6560	158.6183	0.00
25/11/2021	2029 On 03-February-22			Bond Future	113.09	113.4601	113.0928	113.4601	2,806.00
25/11/2021	2029 On 05-May-22			Bond Future	113.27	113.6453	113.2731	113.6453	186.00
25/11/2021	2029 On 04-August-22			Bond Future	114.70	115.0771	114.7000	115.0771	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
25/11/2021	2029 On 03-November-22			Bond Future	114.95	115.3280	114.9459	115.3280	0.00
25/11/2021	2030 On 03-February-22			Bond Future	9.88	89.7415	9.8844	89.7415	84,074.00
25/11/2021	2030 On 03-February-22	8.80	Call	Bond Future	70	0	70	0	950.00
25/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	4971	5	4971	5	0.00
25/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	841	1	841	1	1,000.00
25/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	1217	1	1217	1	0.00
25/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	576	1	576	1	0.00
25/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	1518	1	1518	1	0.00
25/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	562	1	562	1	0.00
25/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	14	0	14	0	101.00
25/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	86	0	86	0	1,000.00
25/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	591	1	591	1	0.00
25/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	214	0	214	0	4,000.00
25/11/2021	2030 On 03-February-22	9.40	Call	Bond Future	520	0	520	0	950.00
25/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	455	0	455	0	0.00
25/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	3216	3	3216	3	101.00
25/11/2021	2030 On 03-February-22	9.40	Put	Bond Future	3018	3	3018	3	0.00
25/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	4305	4	4305	4	0.00
25/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	2828	3	2828	3	0.00
25/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	5530	6	5530	6	0.00
25/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	1439	2	1439	2	8,000.00
25/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	8014	8	8014	8	0.00
25/11/2021	2030 On 03-February-22	8.80	Put	Bond Future	5788	6	5788	6	0.00
25/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	2903	3	2903	3	0.00
25/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	2865	3	2865	3	0.00
25/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1749	2	1749	2	101.00
25/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	2297	2	2297	2	0.00
25/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	245	0	245	0	1,000.00
25/11/2021	2030 On 05-May-22			Bond Future	10.11	90.8139	10.1143	90.8139	14,727.00
25/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	2443	2	2443	2	0.00
25/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	5212	5	5212	5	0.00
25/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	737	1	737	1	0.00
25/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	2416	2	2416	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
25/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	240	0	240	0	200.00
25/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	290	0	290	0	1,800.00
25/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	18	0	18	0	200.00
25/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	2471	2	2471	2	0.00
25/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	1808	2	1808	2	0.00
25/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	114	0	114	0	1,073.00
25/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	53	0	53	0	1,800.00
25/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	10417	11	10417	11	0.00
25/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	6923	7	6923	7	0.00
25/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	6545	7	6545	7	0.00
25/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	2004	2	2004	2	0.00
25/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	12724	13	12724	13	0.00
25/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	2046	2	2046	2	0.00
25/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	8643	9	8643	9	0.00
25/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	4578	5	4578	5	1,073.00
25/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2617	3	2617	3	1,073.00
25/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	828	1	828	1	1,800.00
25/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	2025	2	2025	2	200.00
25/11/2021	2030 On 04-August-22			Bond Future	10.36	87.8825	10.3620	87.8825	0.00
25/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1063	1	1063	1	0.00
25/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	137	0	137	0	800.00
25/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	489	0	489	0	800.00
25/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1048	1	1048	1	0.00
25/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1078	1	1078	1	0.00
25/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	4360	4	4360	4	0.00
25/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1645	2	1645	2	800.00
25/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	4963	5	4963	5	0.00
25/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	5033	5	5033	5	0.00
25/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	6959	7	6959	7	0.00
25/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	10577	11	10577	11	0.00
25/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	4998	5	4998	5	0.00
25/11/2021	2030 On 03-November-22			Bond Future	10.60	89.0375	10.6012	89.0375	0.00
25/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	1936	2	1936	2	0.00

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25/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	1955	2	1955	2	0.00
25/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	1974	2	1974	2	0.00
25/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	4290	4	4290	4	0.00
25/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	4318	4	4318	4	0.00
25/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	4347	4	4347	4	0.00
25/11/2021	2032 On 03-February-22			Bond Future	10.36	89.6339	10.3626	89.6339	108,080.00
25/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	12	0	12	0	198.00
25/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	32	0	32	0	97.00
25/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	204	0	204	0	0.00
25/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	3810	4	3810	4	0.00
25/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	3597	3	3597	3	0.00
25/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	1873	2	1873	2	0.00
25/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	1905	2	1905	2	0.00
25/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	1601	1	1601	1	0.00
25/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	590	1	590	1	900.00
25/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	1057	1	1057	1	0.00
25/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	245	0	245	0	210.00
25/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	1811	2	1811	2	0.00
25/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	1842	2	1842	2	0.00
25/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	456	0	456	0	0.00
25/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	212	0	212	0	400.00
25/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	292	0	292	0	0.00
25/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	4599	4	4599	4	0.00
25/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	2601	2	2601	2	0.00
25/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	2638	2	2638	2	0.00
25/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	2169	2	2169	2	0.00
25/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1233	1	1233	1	210.00
25/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	1672	2	1672	2	400.00
25/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	984	1	984	1	97.00
25/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1415	2	1415	2	198.00
25/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	1002	1	1002	1	0.00
25/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	418	0	418	0	210.00
25/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	8736	9	8736	9	0.00

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25/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	4774	5	4774	5	0.00
25/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	3645	4	3645	4	198.00
25/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	3249	3	3249	3	900.00
25/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1463	2	1463	2	0.00
25/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1489	2	1489	2	0.00
25/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	4566	5	4566	5	0.00
25/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	4313	5	4313	5	0.00
25/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	2323	2	2323	2	97.00
25/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1439	2	1439	2	0.00
25/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	640	1	640	1	900.00
25/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	584	1	584	1	400.00
25/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	4826	5	4826	5	0.00
25/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	7300	8	7300	8	0.00
25/11/2021	2032 On 05-May-22			Bond Future	10.58	86.5579	10.5796	86.5579	20,384.00
25/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	3897	4	3897	4	0.00
25/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	3970	4	3970	4	0.00
25/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1433	1	1433	1	780.00
25/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	1678	2	1678	2	993.00
25/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	471	0	471	0	780.00
25/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	4491	4	4491	4	0.00
25/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	3753	4	3753	4	0.00
25/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	3933	4	3933	4	0.00
25/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1521	2	1521	2	0.00
25/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	3279	3	3279	3	0.00
25/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1603	2	1603	2	993.00
25/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1296	1	1296	1	780.00
25/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1537	2	1537	2	0.00
25/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	6169	6	6169	6	0.00
25/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	3652	4	3652	4	0.00
25/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1505	2	1505	2	0.00
25/11/2021	2032 On 04-August-22			Bond Future	10.81	87.5775	10.8054	87.5775	0.00
25/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	5588	5	5588	5	0.00
25/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1515	1	1515	1	0.00

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25/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1534	1	1534	1	0.00
25/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	6685	6	6685	6	0.00
25/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1554	1	1554	1	0.00
25/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	191	0	191	0	800.00
25/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	742	1	742	1	800.00
25/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	6754	7	6754	7	0.00
25/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	10690	11	10690	11	0.00
25/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	4801	5	4801	5	0.00
25/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4765	5	4765	5	0.00
25/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1196	1	1196	1	0.00
25/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	4729	5	4729	5	0.00
25/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1520	2	1520	2	800.00
25/11/2021	2032 On 03-November-22			Bond Future	11.03	84.5829	11.0335	84.5829	0.00
25/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	2457	2	2457	2	0.00
25/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	4401	5	4401	5	0.00
25/11/2021	2033 On 03-February-22			Bond Future	109.06	108.6174	109.0565	108.6174	7,393.00
25/11/2021	2033 On 05-May-22			Bond Future	109.11	108.6618	109.1059	108.6618	2,121.00
25/11/2021	2033 On 04-August-22			Bond Future	110.48	110.0307	110.4802	110.0307	0.00
25/11/2021	2033 On 03-November-22			Bond Future	110.59	110.1367	110.5917	110.1367	0.00
25/11/2021	2037 On 03-February-22			Bond Future	10.93	82.2560	10.9251	82.2560	118,670.00
25/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	4079	4	4079	4	0.00
25/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	3987	4	3987	4	0.00
25/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	4033	4	4033	4	0.00
25/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	743	1	743	1	0.00
25/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	769	1	769	1	0.00
25/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	756	1	756	1	0.00
25/11/2021	2037 On 05-May-22			Bond Future	11.13	83.2391	11.1263	83.2391	11,855.00
25/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	5476	5	5476	5	0.00
25/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	5390	5	5390	5	0.00
25/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	5433	5	5433	5	0.00
25/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1263	1	1263	1	0.00
25/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1290	1	1290	1	0.00
25/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1276	1	1276	1	0.00

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25/11/2021	2037 On 04-August-22			Bond Future	11.34	79.9641	11.3394	79.9641	0.00
25/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	2150	2	2150	2	0.00
25/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	3624	3	3624	3	0.00
25/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	653	1	653	1	50.00
25/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	2101	2	2101	2	0.00
25/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	2125	2	2125	2	0.00
25/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	4850	5	4850	5	0.00
25/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	4774	5	4774	5	0.00
25/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	8584	9	8584	9	0.00
25/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	4812	5	4812	5	50.00
25/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	3145	3	3145	3	50.00
25/11/2021	2037 On 03-November-22			Bond Future	11.54	81.0195	11.5410	81.0195	0.00
25/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	3175	3	3175	3	0.00
25/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	3203	3	3203	3	0.00
25/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	3230	3	3230	3	0.00
25/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4594	5	4594	5	0.00
25/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4562	5	4562	5	0.00
25/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4529	5	4529	5	0.00
25/11/2021	2038 On 03-February-22			Bond Future	121.50	121.5604	121.4970	121.5604	6,276.00
25/11/2021	2038 On 05-May-22			Bond Future	122.98	123.0419	122.9774	123.0419	677.00
25/11/2021	2038 On 04-August-22			Bond Future	122.72	122.7816	122.7159	122.7816	0.00
25/11/2021	2038 On 03-November-22			Bond Future	124.29	124.3530	124.2863	124.3530	0.00
25/11/2021	2040 On 03-February-22			Bond Future	11.01	84.3364	11.0100	84.3364	78,077.00
25/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	4475	4	4475	4	0.00
25/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	4524	4	4524	4	0.00
25/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	4574	4	4574	4	0.00
25/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	800	1	800	1	0.00
25/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	787	1	787	1	0.00
25/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	773	1	773	1	0.00
25/11/2021	2040 On 05-May-22			Bond Future	11.20	85.3443	11.2042	85.3443	8,498.00
25/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	5861	6	5861	6	0.00
25/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	214	0	214	0	1,200.00
25/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	5815	6	5815	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
25/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	5907	6	5907	6	0.00
25/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1162	1	1162	1	1,200.00
25/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	11300	11	11300	11	0.00
25/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	438	0	438	0	1,200.00
25/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	5527	6	5527	6	0.00
25/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1379	1	1379	1	0.00
25/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1393	1	1393	1	0.00
25/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1408	1	1408	1	0.00
25/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	10218	10	10218	10	0.00
25/11/2021	2040 On 04-August-22			Bond Future	11.41	81.8437	11.4095	81.8437	0.00
25/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2411	2	2411	2	0.00
25/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2384	2	2384	2	0.00
25/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	6833	7	6833	7	0.00
25/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	291	0	291	0	460.00
25/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	1564	1	1564	1	460.00
25/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2439	2	2439	2	0.00
25/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	4800	5	4800	5	0.00
25/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	1762	2	1762	2	460.00
25/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	12535	13	12535	13	0.00
25/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	6328	7	6328	7	0.00
25/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	4879	5	4879	5	0.00
25/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	4839	5	4839	5	0.00
25/11/2021	2040 On 03-November-22			Bond Future	11.60	82.9242	11.6032	82.9242	0.00
25/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	3486	3	3486	3	0.00
25/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3427	3	3427	3	0.00
25/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	3457	3	3457	3	0.00
25/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	4709	5	4709	5	0.00
25/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	4778	5	4778	5	0.00
25/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	4743	5	4743	5	0.00
25/11/2021	2044 On 03-February-22			Bond Future	11.04	81.1179	11.0377	81.1179	56,374.00
25/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	4598	4	4598	4	0.00
25/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	4497	4	4497	4	0.00
25/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	4547	4	4547	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
25/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	811	1	811	1	0.00
25/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	825	1	825	1	0.00
25/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	798	1	798	1	0.00
25/11/2021	2044 On 05-May-22			Bond Future	11.22	82.0874	11.2221	82.0874	5,735.00
25/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	5939	6	5939	6	0.00
25/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	5846	6	5846	6	0.00
25/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	5892	6	5892	6	0.00
25/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1420	2	1420	2	0.00
25/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1435	2	1435	2	0.00
25/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1406	1	1406	1	0.00
25/11/2021	2044 On 04-August-22			Bond Future	11.42	78.6736	11.4167	78.6736	0.00
25/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	2572	2	2572	2	0.00
25/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	2515	2	2515	2	0.00
25/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	2543	2	2543	2	0.00
25/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	4727	5	4727	5	0.00
25/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	4767	5	4767	5	0.00
25/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4687	5	4687	5	0.00
25/11/2021	2044 On 03-November-22			Bond Future	11.60	79.7123	11.5999	79.7123	0.00
25/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	3457	3	3457	3	0.00
25/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	3487	3	3487	3	0.00
25/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	3517	3	3517	3	0.00
25/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	4741	5	4741	5	0.00
25/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	4776	5	4776	5	0.00
25/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	4812	5	4812	5	0.00
25/11/2021	2046 On 03-February-22			Bond Future	110.80	110.4180	110.8022	110.4180	15,506.00
25/11/2021	2046 On 05-May-22			Bond Future	110.27	109.8822	110.2707	109.8822	171.00
25/11/2021	2046 On 04-August-22			Bond Future	111.66	111.2667	111.6599	111.2667	0.00
25/11/2021	2046 On 03-November-22			Bond Future	111.17	110.7714	111.1694	110.7714	0.00
25/11/2021	2050 On 03-February-22			Bond Future	112.72	112.4953	112.7201	112.4953	8,495.00
25/11/2021	2050 On 05-May-22			Bond Future	114.09	113.8663	114.0936	113.8663	379.00
25/11/2021	2050 On 04-August-22			Bond Future	113.52	113.2895	113.5194	113.2895	0.00
25/11/2021	2050 On 03-November-22			Bond Future	114.97	114.7393	114.9721	114.7393	0.00
25/11/2021	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
25/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	AL37 On 03-February-22			Index Future	798.54	797.8610	798.5420	797.8610	0.00
25/11/2021	AL37 On 05-May-22			Index Future	808.07	807.3870	808.0740	807.3870	0.00
25/11/2021	AL37 On 04-August-22			Index Future	817.95	817.2580	817.9520	817.2580	0.00
25/11/2021	AL37 On 03-November-22			Index Future	828.33	827.6290	828.3300	827.6290	0.00
25/11/2021	AL7T On 03-February-22			Index Future	905.69	903.5730	905.6930	903.5730	0.00
25/11/2021	AL7T On 05-May-22			Index Future	916.50	914.3610	916.5040	914.3610	0.00
25/11/2021	AL7T On 04-August-22			Index Future	927.71	925.5400	927.7080	925.5400	0.00
25/11/2021	AL7T On 03-November-22			Index Future	939.48	937.2850	939.4780	937.2850	0.00
25/11/2021	ALBI On 03-February-22			Index Future	806.74	804.9160	806.7430	804.9160	193.00
25/11/2021	ALBI On 05-May-22			Index Future	816.37	814.5270	816.3730	814.5270	29.00
25/11/2021	ALBI On 04-August-22			Index Future	826.35	824.4850	826.3520	824.4850	0.00
25/11/2021	ALBI On 03-November-22			Index Future	836.84	834.9470	836.8370	834.9470	0.00
25/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	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
25/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2021	ES33 On 03-February-22			Bond Future	11.70	76.5482	11.6989	76.5482	263.00
25/11/2021	ES33 On 05-May-22			Bond Future	11.95	73.7034	11.9460	73.7034	87.00
25/11/2021	ES33 On 04-August-22			Bond Future	12.20	74.5842	12.2037	74.5842	0.00
25/11/2021	ES33 On 03-November-22			Bond Future	12.47	71.8098	12.4654	71.8098	0.00
25/11/2021	ES42 On 03-February-22			Bond Future	12.13	75.0914	12.1256	75.0914	3,579.00
25/11/2021	ES42 On 05-May-22			Bond Future	12.36	71.7480	12.3576	71.7480	1,190.00
25/11/2021	ES42 On 04-August-22			Bond Future	12.59	72.6041	12.5928	72.6041	0.00
25/11/2021	ES42 On 03-November-22			Bond Future	12.83	69.3248	12.8326	69.3248	0.00
25/11/2021	GOVI On 03-February-22			GOVI	796.26	794.4490	796.2550	794.4490	983.00
25/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	35150	2	35150	2	0.00
25/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	35050	2	35050	2	0.00
25/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	34950	2	34950	2	0.00
25/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 05-May-22			GOVI	805.76	803.9350	805.7600	803.9350	0.00
25/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	175300	16	175300	16	0.00
25/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	175200	16	175200	16	0.00
25/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	175100	16	175100	16	0.00
25/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
25/11/2021	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
25/11/2021	GOVI On 04-August-22			GOVI	815.61	813.7640	815.6100	813.7640	0.00
25/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	36700	6	36700	6	0.00
25/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	36600	6	36600	6	0.00
25/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	36500	5	36500	5	0.00
25/11/2021	GOVI On 03-November-22			GOVI	825.96	824.0900	825.9580	824.0900	0.00
25/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	55280	4	55280	4	0.00
25/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	55480	4	55480	4	0.00
25/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	55380	4	55380	4	0.00
25/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
25/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
25/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2021	IGOV On 03-February-22			Index Future	299.96	299.7030	299.9610	299.7030	483.00
25/11/2021	IGOV On 05-May-22			Index Future	303.62	303.3550	303.6150	303.3550	16.00
25/11/2021	IGOV On 04-August-22			Index Future	307.40	307.1360	307.3990	307.1360	0.00
25/11/2021	IGOV On 03-November-22			Index Future	311.37	311.1050	311.3710	311.1050	0.00
25/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
25/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
25/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/11/2021	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
25/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.0750	3.9150	96.0750	0.00
25/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	95.9850	4.0450	95.9850	0.00
25/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.38	95.6650	4.3800	95.6650	0.00
25/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.45	95.5550	4.4450	95.5550	0.00
25/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.86	95.2200	4.8600	95.2200	0.00
25/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.93	95.1300	4.9300	95.1300	0.00
25/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.25	94.8500	5.2500	94.8500	72.00
25/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.78	94.3350	5.7750	94.3350	0.00
25/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.34	93.9300	6.3400	93.9300	68.00
25/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.64	93.4500	6.6400	93.4500	0.00
25/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.99	93.1450	6.9850	93.1450	0.00
25/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.22	92.9150	7.2150	92.9150	75.00
25/11/2021	R023 On 03-February-22			Bond Future	5.47	105.7492	5.4735	105.7492	16,327.00
25/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	55	0	55	0	0.00
25/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	57	0	57	0	0.00
25/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	60	0	60	0	0.00
25/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	466	0	466	0	0.00
25/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	474	0	474	0	0.00
25/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	482	0	482	0	0.00
25/11/2021	R023 On 05-May-22			Bond Future	5.67	103.1015	5.6747	103.1015	777.00
25/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	609	1	609	1	0.00
25/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	615	1	615	1	0.00
25/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	621	1	621	1	0.00
25/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	121	0	121	0	0.00
25/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	122	0	122	0	0.00
25/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	124	0	124	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
25/11/2021	R023 On 04-August-22			Bond Future	6.00	104.3423	6.0008	104.3423	0.00
25/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	265	0	265	0	0.00
25/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	268	0	268	0	0.00
25/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	271	0	271	0	0.00
25/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	244	0	244	0	0.00
25/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	246	0	246	0	0.00
25/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	249	0	249	0	0.00
25/11/2021	R023 On 03-November-22			Bond Future	6.74	101.7764	6.7351	101.7764	0.00
25/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	238	0	238	0	0.00
25/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	235	0	235	0	0.00
25/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	236	0	236	0	0.00
25/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	382	0	382	0	0.00
25/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	383	0	383	0	0.00
25/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	381	0	381	0	0.00
25/11/2021	R035 On 03-February-22			Bond Future	10.76	90.6398	10.7645	90.6398	103,268.00
25/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	85	0	85	0	683.00
25/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	394	0	394	0	280.00
25/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	6869	7	6869	7	0.00
25/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	4177	4	4177	4	0.00
25/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	3765	4	3765	4	0.00
25/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	2944	3	2944	3	0.00
25/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	597	1	597	1	500.00
25/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	3720	4	3720	4	0.00
25/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	2861	3	2861	3	0.00
25/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	6113	6	6113	6	0.00
25/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	3947	4	3947	4	0.00
25/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	4458	4	4458	4	0.00
25/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	3676	4	3676	4	0.00
25/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	212	0	212	0	200.00
25/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	3195	3	3195	3	0.00
25/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	792	1	792	1	1,600.00
25/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	1406	1	1406	1	0.00
25/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	1519	1	1519	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
25/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	630	1	630	1	200.00
25/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	773	1	773	1	0.00
25/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	3492	4	3492	4	500.00
25/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	3875	4	3875	4	0.00
25/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	3974	4	3974	4	0.00
25/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	2381	3	2381	3	200.00
25/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	3446	4	3446	4	0.00
25/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	5742	6	5742	6	0.00
25/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	888	1	888	1	0.00
25/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	663	1	663	1	683.00
25/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	801	1	801	1	200.00
25/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	735	1	735	1	500.00
25/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	356	0	356	0	280.00
25/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1181	1	1181	1	1,600.00
25/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	873	1	873	1	0.00
25/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	1069	1	1069	1	200.00
25/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	2241	2	2241	2	683.00
25/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	858	1	858	1	0.00
25/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1221	1	1221	1	280.00
25/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	267	0	267	0	1,800.00
25/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	4704	5	4704	5	0.00
25/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	7138	7	7138	7	0.00
25/11/2021	R035 On 05-May-22			Bond Future	10.97	87.2441	10.9693	87.2441	8,926.00
25/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	5329	5	5329	5	0.00
25/11/2021	R035 On 05-May-22	12.64	Call	Bond Future	9829	10	9829	10	0.00
25/11/2021	R035 On 05-May-22	10.82	Call	Bond Future	2259	2	2259	2	0.00
25/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	5244	5	5244	5	0.00
25/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	5286	5	5286	5	0.00
25/11/2021	R035 On 05-May-22	10.72	Call	Bond Future	1979	2	1979	2	1,200.00
25/11/2021	R035 On 05-May-22	10.72	Put	Bond Future	3517	4	3517	4	0.00
25/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1338	1	1338	1	0.00
25/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1352	1	1352	1	0.00
25/11/2021	R035 On 05-May-22	10.82	Put	Bond Future	3175	3	3175	3	1,200.00

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25/11/2021	R035 On 05-May-22	12.64	Put	Bond Future	467	0	467	0	1,200.00
25/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1323	1	1323	1	0.00
25/11/2021	R035 On 04-August-22			Bond Future	11.18	88.2702	11.1843	88.2702	0.00
25/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3119	3	3119	3	0.00
25/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	7037	7	7037	7	0.00
25/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1578	2	1578	2	400.00
25/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	2056	2	2056	2	0.00
25/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	2008	2	2008	2	0.00
25/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	2032	2	2032	2	0.00
25/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	525	0	525	0	100.00
25/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	1819	2	1819	2	0.00
25/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	302	0	302	0	400.00
25/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	10951	11	10951	11	0.00
25/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	5128	5	5128	5	100.00
25/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	9039	9	9039	9	0.00
25/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	5578	6	5578	6	0.00
25/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	4781	5	4781	5	0.00
25/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	4819	5	4819	5	0.00
25/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	3441	4	3441	4	100.00
25/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	4744	5	4744	5	0.00
25/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1432	1	1432	1	400.00
25/11/2021	R035 On 03-November-22			Bond Future	11.40	84.9539	11.4003	84.9539	0.00
25/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	3056	3	3056	3	0.00
25/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	3029	3	3029	3	0.00
25/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	3082	3	3082	3	0.00
25/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	4539	5	4539	5	0.00
25/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	4603	5	4603	5	0.00
25/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	4571	5	4571	5	0.00
25/11/2021	R186 On 03-February-22			Bond Future	8.33	109.8265	8.3312	109.8265	54,129.00
25/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	56	0	56	0	0.00
25/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	58	0	58	0	0.00
25/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	60	0	60	0	0.00
25/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	4440	5	4440	5	0.00

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25/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	4481	5	4481	5	0.00
25/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4523	5	4523	5	0.00
25/11/2021	R186 On 05-May-22			Bond Future	8.57	111.1382	8.5734	111.1382	4,514.00
25/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	1770	2	1770	2	0.00
25/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2478	2	2478	2	0.00
25/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1143	1	1143	1	0.00
25/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1211	1	1211	1	454.00
25/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	549	1	549	1	435.00
25/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1127	1	1127	1	0.00
25/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	45	0	45	0	3,600.00
25/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3129	3	3129	3	0.00
25/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1160	1	1160	1	0.00
25/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	879	1	879	1	454.00
25/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	222	0	222	0	3,600.00
25/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	149	0	149	0	435.00
25/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	5366	5	5366	5	0.00
25/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4612	5	4612	5	0.00
25/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2593	3	2593	3	0.00
25/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2158	2	2158	2	0.00
25/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	787	1	787	1	454.00
25/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	7577	8	7577	8	0.00
25/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2204	2	2204	2	0.00
25/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3308	3	3308	3	0.00
25/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	2090	2	2090	2	0.00
25/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2181	2	2181	2	0.00
25/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	1055	1	1055	1	454.00
25/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1510	2	1510	2	4,035.00
25/11/2021	R186 On 04-August-22			Bond Future	8.84	107.1762	8.8369	107.1762	0.00
25/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	852	1	852	1	0.00
25/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	838	1	838	1	0.00
25/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	102	0	102	0	3,600.00
25/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	865	1	865	1	0.00
25/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4287	4	4287	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
25/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	634	1	634	1	3,600.00
25/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	874	1	874	1	3,600.00
25/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3440	4	3440	4	0.00
25/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	7327	7	7327	7	0.00
25/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	3935	4	3935	4	0.00
25/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3490	4	3490	4	0.00
25/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3465	4	3465	4	0.00
25/11/2021	R186 On 03-November-22			Bond Future	9.11	108.5758	9.1110	108.5758	0.00
25/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1387	1	1387	1	0.00
25/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1359	1	1359	1	0.00
25/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1373	1	1373	1	0.00
25/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3379	3	3379	3	0.00
25/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3400	3	3400	3	0.00
25/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3357	3	3357	3	0.00
25/11/2021	R197 On 03-February-22			Bond Future	321.82	321.7973	321.8158	321.7973	1,079.00
25/11/2021	R197 On 05-May-22			Bond Future	325.74	325.7184	325.7360	325.7184	237.00
25/11/2021	R197 On 04-August-22			Bond Future	321.48	321.4666	321.4840	321.4666	0.00
25/11/2021	R197 On 03-November-22			Bond Future	325.60	325.5810	325.5981	325.5810	0.00
25/11/2021	R202 On 03-February-22			Bond Future	238.25	237.7589	238.2482	237.7589	8,050.00
25/11/2021	R202 On 05-May-22			Bond Future	241.15	240.6559	241.1502	240.6559	413.00
25/11/2021	R202 On 04-August-22			Bond Future	239.75	239.2498	239.7501	239.2498	0.00
25/11/2021	R202 On 03-November-22			Bond Future	242.82	242.3112	242.8176	242.3112	0.00
25/11/2021	R209 On 03-February-22			Bond Future	10.70	70.0020	10.6976	70.0020	19,954.00
25/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	2742	3	2742	3	0.00
25/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	2668	3	2668	3	0.00
25/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	2705	3	2705	3	0.00
25/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	914	1	914	1	0.00
25/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	930	1	930	1	0.00
25/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	898	1	898	1	0.00
25/11/2021	R209 On 05-May-22			Bond Future	10.88	67.6968	10.8806	67.6968	5,396.00
25/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	4196	4	4196	4	0.00
25/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	6313	6	6313	6	0.00
25/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	4159	4	4159	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
25/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	296	0	296	0	8,525.00
25/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	1976	2	1976	2	0.00
25/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	4123	4	4123	4	0.00
25/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1270	1	1270	1	0.00
25/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2681	3	2681	3	12,050.00
25/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	6756	7	6756	7	0.00
25/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1256	1	1256	1	0.00
25/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	679	1	679	1	12,050.00
25/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1242	1	1242	1	0.00
25/11/2021	R209 On 04-August-22			Bond Future	11.07	68.4933	11.0687	68.4933	0.00
25/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1685	2	1685	2	0.00
25/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1726	2	1726	2	0.00
25/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1705	2	1705	2	0.00
25/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	4329	4	4329	4	0.00
25/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	4364	4	4364	4	0.00
25/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	4294	4	4294	4	0.00
25/11/2021	R209 On 03-November-22			Bond Future	11.26	66.2538	11.2563	66.2538	0.00
25/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	2700	3	2700	3	0.00
25/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	2724	3	2724	3	0.00
25/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	2748	3	2748	3	0.00
25/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	3915	4	3915	4	0.00
25/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	3944	4	3944	4	0.00
25/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	3972	4	3972	4	0.00
25/11/2021	R210 On 03-February-22			Bond Future	211.81	212.0363	211.8132	212.0363	1,381.00
25/11/2021	R210 On 05-May-22			Bond Future	211.54	211.7679	211.5415	211.7679	104.00
25/11/2021	R210 On 04-August-22			Bond Future	214.21	214.4360	214.2063	214.4360	0.00
25/11/2021	R210 On 03-November-22			Bond Future	214.04	214.2704	214.0375	214.2704	0.00
25/11/2021	R213 On 03-February-22			Bond Future	10.16	84.4853	10.1596	84.4853	20,884.00
25/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	88	0	88	0	220.00
25/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	1751	2	1751	2	0.00
25/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	2914	3	2914	3	0.00
25/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1475	1	1475	1	0.00
25/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	1528	1	1528	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
25/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	1024	1	1024	1	0.00
25/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	1045	1	1045	1	0.00
25/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	118	0	118	0	430.00
25/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	403	0	403	0	0.00
25/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	655	1	655	1	0.00
25/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	20	0	20	0	102.00
25/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	10	0	10	0	200.00
25/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	1067	1	1067	1	0.00
25/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	3175	3	3175	3	0.00
25/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1111	1	1111	1	0.00
25/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	1931	2	1931	2	430.00
25/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	619	1	619	1	220.00
25/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	1991	2	1991	2	0.00
25/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	5108	5	5108	5	0.00
25/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	3435	4	3435	4	200.00
25/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	8334	9	8334	9	0.00
25/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	7367	8	7367	8	0.00
25/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	702	1	702	1	430.00
25/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	2730	3	2730	3	102.00
25/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	2022	2	2022	2	0.00
25/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	2052	2	2052	2	0.00
25/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1475	2	1475	2	220.00
25/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1524	2	1524	2	200.00
25/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1290	1	1290	1	102.00
25/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	5465	6	5465	6	0.00
25/11/2021	R213 On 05-May-22			Bond Future	10.37	81.9622	10.3721	81.9622	0.00
25/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	2982	3	2982	3	0.00
25/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	2952	3	2952	3	0.00
25/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	2921	3	2921	3	0.00
25/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1620	2	1620	2	0.00
25/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1638	2	1638	2	0.00
25/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1656	2	1656	2	0.00
25/11/2021	R213 On 04-August-22			Bond Future	10.60	82.9286	10.5969	82.9286	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
25/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1237	1	1237	1	0.00
25/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1204	1	1204	1	0.00
25/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1220	1	1220	1	0.00
25/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	4673	5	4673	5	0.00
25/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4742	5	4742	5	0.00
25/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4708	5	4708	5	0.00
25/11/2021	R213 On 03-November-22			Bond Future	10.83	80.4855	10.8257	80.4855	0.00
25/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2119	2	2119	2	0.00
25/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	2079	2	2079	2	0.00
25/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2099	2	2099	2	0.00
25/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	4157	4	4157	4	0.00
25/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	4185	4	4185	4	0.00
25/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	4129	4	4129	4	0.00
25/11/2021	R214 On 03-February-22			Bond Future	11.02	66.9552	11.0216	66.9552	19,929.00
25/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	2932	3	2932	3	0.00
25/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	2971	3	2971	3	0.00
25/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	3009	3	3009	3	0.00
25/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	914	1	914	1	0.00
25/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	899	1	899	1	0.00
25/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	884	1	884	1	0.00
25/11/2021	R214 On 05-May-22			Bond Future	11.20	64.4750	11.1969	64.4750	441.00
25/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	4186	4	4186	4	0.00
25/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4223	4	4223	4	0.00
25/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	4259	4	4259	4	0.00
25/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1367	1	1367	1	0.00
25/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1353	1	1353	1	0.00
25/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1338	1	1338	1	0.00
25/11/2021	R214 On 04-August-22			Bond Future	11.38	65.2327	11.3793	65.2327	0.00
25/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	1892	2	1892	2	0.00
25/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	1914	2	1914	2	0.00
25/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	1937	2	1937	2	0.00
25/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	4106	4	4106	4	0.00
25/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	4073	4	4073	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
25/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	4140	4	4140	4	0.00
25/11/2021	R214 On 03-November-22			Bond Future	11.56	62.8121	11.5609	62.8121	0.00
25/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	2884	3	2884	3	0.00
25/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	2909	3	2909	3	0.00
25/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	2860	3	2860	3	0.00
25/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3970	4	3970	4	0.00
25/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3999	4	3999	4	0.00
25/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	4028	4	4028	4	0.00
25/11/2021	R248 On 03-February-22			Bond Future	10.97	84.5527	10.9749	84.5527	191,023.00
25/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	277	0	277	0	900.00
25/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	4405	4	4405	4	0.00
25/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	2162	2	2162	2	100.00
25/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1184	1	1184	1	1,300.00
25/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	50	0	50	0	0.00
25/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	127	0	127	0	1,300.00
25/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	4355	4	4355	4	0.00
25/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	4304	4	4304	4	0.00
25/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	539	0	539	0	100.00
25/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	720	1	720	1	0.00
25/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	1800	2	1800	2	900.00
25/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	2337	3	2337	3	0.00
25/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	876	1	876	1	0.00
25/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	4232	4	4232	4	0.00
25/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	7631	8	7631	8	0.00
25/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	6146	6	6146	6	0.00
25/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	9242	10	9242	10	0.00
25/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	3185	3	3185	3	0.00
25/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	1983	2	1983	2	0.00
25/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	906	1	906	1	0.00
25/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	4824	5	4824	5	0.00
25/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	891	1	891	1	0.00
25/11/2021	R248 On 05-May-22			Bond Future	11.15	81.1474	11.1480	81.1474	2,035.00
25/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	5836	6	5836	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
25/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	5788	6	5788	6	0.00
25/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	5741	6	5741	6	0.00
25/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1498	2	1498	2	0.00
25/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1467	2	1467	2	0.00
25/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1482	2	1482	2	0.00
25/11/2021	R248 On 04-August-22			Bond Future	11.33	82.1012	11.3283	82.1012	0.00
25/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	2623	2	2623	2	0.00
25/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	2593	2	2593	2	0.00
25/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	2564	2	2564	2	0.00
25/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	4975	5	4975	5	0.00
25/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	4933	5	4933	5	0.00
25/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	4892	5	4892	5	0.00
25/11/2021	R248 On 03-November-22			Bond Future	11.51	78.7674	11.5078	78.7674	0.00
25/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	3595	3	3595	3	0.00
25/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	3563	3	3563	3	0.00
25/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	3626	3	3626	3	0.00
25/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	4948	5	4948	5	0.00
25/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	4911	5	4911	5	0.00
25/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	4875	5	4875	5	0.00