



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/11/2021 TO: 24/11/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	2025 On 03-February-22			Bond Future	154.37	154.2619	154.3739	154.2619	5,316.00
24/11/2021	2025 On 05-May-22			Bond Future	156.26	156.1435	156.2553	156.1435	164.00
24/11/2021	2025 On 04-August-22			Bond Future	156.61	156.5019	156.6143	156.5019	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
24/11/2021	2025 On 03-November-22			Bond Future	158.62	158.5052	158.6183	158.5052	0.00
24/11/2021	2029 On 03-February-22			Bond Future	113.46	113.4229	113.4601	113.4229	2,806.00
24/11/2021	2029 On 05-May-22			Bond Future	113.65	113.6089	113.6453	113.6089	186.00
24/11/2021	2029 On 04-August-22			Bond Future	115.08	115.0406	115.0771	115.0406	0.00
24/11/2021	2029 On 03-November-22			Bond Future	115.33	115.2917	115.3280	115.2917	0.00
24/11/2021	2030 On 03-February-22			Bond Future	9.92	90.2298	89.7415	90.2298	83,178.00
24/11/2021	2030 On 03-February-22	8.80	Call	Bond Future	63	0	0	0	950.00
24/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	4805	5	5	5	0.00
24/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	783	1	1	1	1,000.00
24/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	1141	1	1	1	0.00
24/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	533	1	1	1	0.00
24/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	1429	2	1	2	0.00
24/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	520	1	1	1	0.00
24/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	13	0	0	0	101.00
24/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	78	0	0	0	1,000.00
24/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	547	1	1	1	0.00
24/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	195	0	0	0	4,000.00
24/11/2021	2030 On 03-February-22	9.40	Call	Bond Future	480	1	0	1	950.00
24/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	419	1	0	1	0.00
24/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	3377	3	3	3	101.00
24/11/2021	2030 On 03-February-22	9.40	Put	Bond Future	3175	3	3	3	0.00
24/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	4482	4	4	4	0.00
24/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	2980	3	3	3	0.00
24/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	5718	5	6	5	0.00
24/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	1546	1	2	1	8,000.00
24/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	8209	8	8	8	0.00
24/11/2021	2030 On 03-February-22	8.80	Put	Bond Future	5977	6	6	6	0.00
24/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	3057	3	3	3	0.00
24/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	3019	3	3	3	0.00
24/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1869	2	2	2	101.00
24/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	2436	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	275	0	0	0	1,000.00
24/11/2021	2030 On 05-May-22			Bond Future	10.15	91.3091	90.8139	91.3091	14,727.00
24/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	2344	3	2	3	0.00
24/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	5065	5	5	5	0.00
24/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	695	1	1	1	0.00
24/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	2317	3	2	3	0.00
24/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	223	0	0	0	200.00
24/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	270	0	0	0	1,800.00
24/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	17	0	0	0	200.00
24/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	2371	3	2	3	0.00
24/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	1726	2	2	2	0.00
24/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	105	0	0	0	1,073.00
24/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	48	0	0	0	1,800.00
24/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	10611	10	11	10	0.00
24/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	7104	7	7	7	0.00
24/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	6723	6	7	6	0.00
24/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	2103	2	2	2	0.00
24/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	12921	12	13	12	0.00
24/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	2146	2	2	2	0.00
24/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	8832	8	9	8	0.00
24/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	4734	4	5	4	1,073.00
24/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2733	2	3	2	1,073.00
24/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	880	1	1	1	1,800.00
24/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	2124	2	2	2	200.00
24/11/2021	2030 On 04-August-22			Bond Future	10.40	88.3844	87.8825	88.3844	0.00
24/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1011	1	1	1	0.00
24/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	127	0	0	0	800.00
24/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	461	1	0	1	800.00
24/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	997	1	1	1	0.00
24/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1026	1	1	1	0.00
24/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	4233	5	4	5	0.00
24/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1718	2	2	2	800.00
24/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	5112	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	5183	5	5	5	0.00
24/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	7131	7	7	7	0.00
24/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	10768	10	11	10	0.00
24/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	5147	5	5	5	0.00
24/11/2021	2030 On 03-November-22			Bond Future	10.65	89.5460	89.0375	89.5460	0.00
24/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	1862	2	2	2	0.00
24/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	1880	2	2	2	0.00
24/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	1899	2	2	2	0.00
24/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	4418	4	4	4	0.00
24/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	4447	4	4	4	0.00
24/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	4476	4	4	4	0.00
24/11/2021	2032 On 03-February-22			Bond Future	10.41	90.1175	89.6339	90.1175	108,080.00
24/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	10	0	0	0	198.00
24/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	28	0	0	0	97.00
24/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	182	0	0	0	0.00
24/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	3630	4	4	4	0.00
24/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	3423	4	3	4	0.00
24/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	1752	2	2	2	0.00
24/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	1783	2	2	2	0.00
24/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	1492	2	1	2	0.00
24/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	538	1	1	1	900.00
24/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	976	1	1	1	0.00
24/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	219	0	0	0	210.00
24/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	1693	2	2	2	0.00
24/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	1722	2	2	2	0.00
24/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	413	1	0	1	0.00
24/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	189	0	0	0	400.00
24/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	262	0	0	0	0.00
24/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	4405	5	4	5	0.00
24/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	2453	3	2	3	0.00
24/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	2489	3	2	3	0.00
24/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	2037	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1347	1	1	1	210.00
24/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	1809	2	2	2	400.00
24/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	1082	1	1	1	97.00
24/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1538	1	2	1	198.00
24/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	1101	1	1	1	0.00
24/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	470	0	0	0	210.00
24/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	8980	9	9	9	0.00
24/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	4997	5	5	5	0.00
24/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	3848	3	4	3	198.00
24/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	3443	3	3	3	900.00
24/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1590	1	2	1	0.00
24/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1616	1	2	1	0.00
24/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	4786	4	5	4	0.00
24/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	4529	4	5	4	0.00
24/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	2488	2	2	2	97.00
24/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1564	1	2	1	0.00
24/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	712	1	1	1	900.00
24/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	651	1	1	1	400.00
24/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	5050	5	5	5	0.00
24/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	7541	7	8	7	0.00
24/11/2021	2032 On 05-May-22			Bond Future	10.63	87.0483	86.5579	87.0483	20,384.00
24/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	3742	4	4	4	0.00
24/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	3814	4	4	4	0.00
24/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1350	2	1	2	780.00
24/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	1586	2	2	2	993.00
24/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	435	1	0	1	780.00
24/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	4326	5	4	5	0.00
24/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	3601	4	4	4	0.00
24/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	3778	4	4	4	0.00
24/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1614	1	2	1	0.00
24/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	3436	3	3	3	0.00
24/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1701	2	2	2	993.00
24/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1379	1	1	1	780.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1631	1	2	1	0.00
24/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	6382	6	6	6	0.00
24/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	3818	4	4	4	0.00
24/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1597	1	2	1	0.00
24/11/2021	2032 On 04-August-22			Bond Future	10.85	88.0745	87.5775	88.0745	0.00
24/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	5416	6	5	6	0.00
24/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1436	2	1	2	0.00
24/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1455	2	1	2	0.00
24/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	6498	7	6	7	0.00
24/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1474	2	1	2	0.00
24/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	176	0	0	0	800.00
24/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	696	1	1	1	800.00
24/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	6960	7	7	7	0.00
24/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	10927	10	11	10	0.00
24/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	4974	5	5	5	0.00
24/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4937	5	5	5	0.00
24/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1262	1	1	1	0.00
24/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	4901	5	5	5	0.00
24/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1599	1	2	1	800.00
24/11/2021	2032 On 03-November-22			Bond Future	11.08	85.0865	84.5829	85.0865	0.00
24/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	2354	3	2	3	0.00
24/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	4553	4	5	4	0.00
24/11/2021	2033 On 03-February-22			Bond Future	108.62	109.0025	108.6174	109.0025	7,393.00
24/11/2021	2033 On 05-May-22			Bond Future	108.66	109.0528	108.6618	109.0528	2,121.00
24/11/2021	2033 On 04-August-22			Bond Future	110.03	110.4271	110.0307	110.4271	0.00
24/11/2021	2033 On 03-November-22			Bond Future	110.14	110.5385	110.1367	110.5385	0.00
24/11/2021	2037 On 03-February-22			Bond Future	10.96	82.5389	82.2560	82.5389	112,285.00
24/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	3909	4	4	4	0.00
24/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	3819	4	4	4	0.00
24/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	3864	4	4	4	0.00
24/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	814	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	843	1	1	1	0.00
24/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	828	1	1	1	0.00
24/11/2021	2037 On 05-May-22			Bond Future	11.17	83.5263	83.2391	83.5263	11,855.00
24/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	5306	6	5	6	0.00
24/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	5221	5	5	5	0.00
24/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	5264	5	5	5	0.00
24/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1336	1	1	1	0.00
24/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1365	1	1	1	0.00
24/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1351	1	1	1	0.00
24/11/2021	2037 On 04-August-22			Bond Future	11.38	80.2554	79.9641	80.2554	0.00
24/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	2060	2	2	2	0.00
24/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	3498	4	3	4	0.00
24/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	615	1	1	1	50.00
24/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	2012	2	2	2	0.00
24/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	2036	2	2	2	0.00
24/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	5009	5	5	5	0.00
24/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	4931	5	5	5	0.00
24/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	8794	9	9	9	0.00
24/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	4970	5	5	5	50.00
24/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	3266	3	3	3	50.00
24/11/2021	2037 On 03-November-22			Bond Future	11.58	81.3148	81.0195	81.3148	0.00
24/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	3066	3	3	3	0.00
24/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	3093	3	3	3	0.00
24/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	3119	3	3	3	0.00
24/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4734	5	5	5	0.00
24/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4702	5	5	5	0.00
24/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4669	5	5	5	0.00
24/11/2021	2038 On 03-February-22			Bond Future	121.56	121.3562	121.5604	121.3562	6,276.00
24/11/2021	2038 On 05-May-22			Bond Future	123.04	122.8367	123.0419	122.8367	677.00
24/11/2021	2038 On 04-August-22			Bond Future	122.78	122.5741	122.7816	122.5741	0.00
24/11/2021	2038 On 03-November-22			Bond Future	124.35	124.1434	124.3530	124.1434	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
24/11/2021	2040 On 03-February-22			Bond Future	11.05	84.7478	84.3364	84.7478	76,519.00
24/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	4291	5	4	5	0.00
24/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	4340	5	4	5	0.00
24/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	4389	5	4	5	0.00
24/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	876	1	1	1	0.00
24/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	862	1	1	1	0.00
24/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	848	1	1	1	0.00
24/11/2021	2040 On 05-May-22			Bond Future	11.24	85.7617	85.3443	85.7617	8,498.00
24/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	5679	6	6	6	0.00
24/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	197	0	0	0	1,200.00
24/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	5633	6	6	6	0.00
24/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	5724	6	6	6	0.00
24/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1097	1	1	1	1,200.00
24/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	11069	11	11	11	0.00
24/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	469	0	0	0	1,200.00
24/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	5724	5	6	5	0.00
24/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1458	1	1	1	0.00
24/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1473	1	1	1	0.00
24/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1489	1	1	1	0.00
24/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	10464	10	10	10	0.00
24/11/2021	2040 On 04-August-22			Bond Future	11.45	82.2666	81.8437	82.2666	0.00
24/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2310	2	2	2	0.00
24/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2284	2	2	2	0.00
24/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	6648	7	7	7	0.00
24/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	272	0	0	0	460.00
24/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	1490	2	1	2	460.00
24/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2337	3	2	3	0.00
24/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	4963	5	5	5	0.00
24/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	1843	2	2	2	460.00
24/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	12781	12	13	12	0.00
24/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	6519	6	7	6	0.00
24/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	5044	5	5	5	0.00
24/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	5003	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	2040 On 03-November-22			Bond Future	11.65	83.3528	82.9242	83.3528	0.00
24/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	3366	4	3	4	0.00
24/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3308	4	3	4	0.00
24/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	3337	4	3	4	0.00
24/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	4857	5	5	5	0.00
24/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	4927	5	5	5	0.00
24/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	4892	5	5	5	0.00
24/11/2021	2044 On 03-February-22			Bond Future	11.08	81.6097	81.1179	81.6097	56,374.00
24/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	4384	5	4	5	0.00
24/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	4286	5	4	5	0.00
24/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	4335	5	4	5	0.00
24/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	897	1	1	1	0.00
24/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	912	1	1	1	0.00
24/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	883	1	1	1	0.00
24/11/2021	2044 On 05-May-22			Bond Future	11.27	82.5860	82.0874	82.5860	5,735.00
24/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	5728	6	6	6	0.00
24/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	5637	6	6	6	0.00
24/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	5683	6	6	6	0.00
24/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1512	1	2	1	0.00
24/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1528	1	2	1	0.00
24/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1497	1	1	1	0.00
24/11/2021	2044 On 04-August-22			Bond Future	11.46	79.1788	78.6736	79.1788	0.00
24/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	2450	3	2	3	0.00
24/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	2395	3	2	3	0.00
24/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	2423	3	2	3	0.00
24/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	4912	5	5	5	0.00
24/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	4952	5	5	5	0.00
24/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4871	5	5	5	0.00
24/11/2021	2044 On 03-November-22			Bond Future	11.65	80.2242	79.7123	80.2242	0.00
24/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	3318	4	3	4	0.00
24/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	3348	4	3	4	0.00
24/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	3377	4	3	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
24/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	4911	5	5	5	0.00
24/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	4946	5	5	5	0.00
24/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	4982	5	5	5	0.00
24/11/2021	2046 On 03-February-22			Bond Future	110.42	111.5846	110.4180	111.5846	15,506.00
24/11/2021	2046 On 05-May-22			Bond Future	109.88	111.0639	109.8822	111.0639	171.00
24/11/2021	2046 On 04-August-22			Bond Future	111.27	112.4638	111.2667	112.4638	0.00
24/11/2021	2046 On 03-November-22			Bond Future	110.77	111.9843	110.7714	111.9843	0.00
24/11/2021	2050 On 03-February-22			Bond Future	112.50	112.4521	112.4953	112.4521	8,495.00
24/11/2021	2050 On 05-May-22			Bond Future	113.87	113.8238	113.8663	113.8238	379.00
24/11/2021	2050 On 04-August-22			Bond Future	113.29	113.2470	113.2895	113.2470	0.00
24/11/2021	2050 On 03-November-22			Bond Future	114.74	114.6968	114.7393	114.6968	0.00
24/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	AL37 On 03-February-22			Index Future	797.86	800.4990	797.8610	800.4990	0.00
24/11/2021	AL37 On 05-May-22			Index Future	807.39	810.0590	807.3870	810.0590	0.00
24/11/2021	AL37 On 04-August-22			Index Future	817.26	819.9640	817.2580	819.9640	0.00
24/11/2021	AL37 On 03-November-22			Index Future	827.63	830.3710	827.6290	830.3710	0.00
24/11/2021	AL7T On 03-February-22			Index Future	903.57	908.5680	903.5730	908.5680	0.00
24/11/2021	AL7T On 05-May-22			Index Future	914.36	919.4200	914.3610	919.4200	0.00
24/11/2021	AL7T On 04-August-22			Index Future	925.54	930.6620	925.5400	930.6620	0.00
24/11/2021	AL7T On 03-November-22			Index Future	937.29	942.4730	937.2850	942.4730	0.00
24/11/2021	ALBI On 03-February-22			Index Future	804.92	808.6330	804.9160	808.6330	193.00
24/11/2021	ALBI On 05-May-22			Index Future	814.53	818.2910	814.5270	818.2910	29.00
24/11/2021	ALBI On 04-August-22			Index Future	824.49	828.2970	824.4850	828.2970	0.00
24/11/2021	ALBI On 03-November-22			Index Future	834.95	838.8090	834.9470	838.8090	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
24/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C214 On 28-February-41			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
24/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2021	ES33 On 03-February-22			Bond Future	11.73	76.7940	76.5482	76.7940	263.00
24/11/2021	ES33 On 05-May-22			Bond Future	11.98	73.9529	73.7034	73.9529	87.00
24/11/2021	ES33 On 04-August-22			Bond Future	12.24	74.8372	74.5842	74.8372	0.00
24/11/2021	ES33 On 03-November-22			Bond Future	12.50	72.0663	71.8098	72.0663	0.00
24/11/2021	ES42 On 03-February-22			Bond Future	12.16	75.4057	75.0914	75.4057	3,579.00
24/11/2021	ES42 On 05-May-22			Bond Future	12.40	72.0669	71.7480	72.0669	1,190.00
24/11/2021	ES42 On 04-August-22			Bond Future	12.64	72.9273	72.6041	72.9273	0.00
24/11/2021	ES42 On 03-November-22			Bond Future	12.88	69.6525	69.3248	69.6525	0.00
24/11/2021	GOVI On 03-February-22			GOVI	794.45	798.1740	794.4490	798.1740	984.00
24/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	17090	5	2	5	0.00
24/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	16990	5	2	5	0.00
24/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	16890	5	2	5	0.00
24/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 03-February-22	792.75	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
24/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 05-May-22			GOVI	803.94	807.7070	803.9350	807.7070	0.00
24/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	157050	19	16	19	0.00
24/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	156950	19	16	19	0.00
24/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	156850	19	16	19	0.00
24/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 04-August-22			GOVI	813.76	817.5830	813.7640	817.5830	0.00
24/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	55160	2	6	2	0.00
24/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	55060	2	6	2	0.00
24/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	54960	2	5	2	0.00
24/11/2021	GOVI On 03-November-22			GOVI	824.09	827.9600	824.0900	827.9600	0.00
24/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	36600	8	4	8	0.00
24/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	36800	8	4	8	0.00
24/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	36700	8	4	8	0.00
24/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
24/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
24/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2021	IGOV On 03-February-22			Index Future	299.70	300.0800	299.7030	300.0800	483.00
24/11/2021	IGOV On 05-May-22			Index Future	303.36	303.7370	303.3550	303.7370	16.00
24/11/2021	IGOV On 04-August-22			Index Future	307.14	307.5240	307.1360	307.5240	0.00
24/11/2021	IGOV On 03-November-22			Index Future	311.11	311.4980	311.1050	311.4980	0.00
24/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
24/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	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
24/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.93	96.0950	96.0750	96.0950	0.00
24/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.02	96.0050	95.9850	96.0050	0.00
24/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.34	95.7000	95.6650	95.7000	0.00
24/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.45	95.6150	95.5550	95.6150	0.00
24/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.78	95.2900	95.2200	95.2900	0.00
24/11/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.87	95.2200	95.1300	95.2200	0.00
24/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.15	94.9000	94.8500	94.9000	72.00
24/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.67	94.4250	94.3350	94.4250	0.00
24/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.07	94.0100	93.9300	94.0100	68.00
24/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.55	93.5400	93.4500	93.5400	0.00
24/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.86	93.2250	93.1450	93.2250	0.00
24/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.09	92.9550	92.9150	92.9550	75.00
24/11/2021	R023 On 03-February-22			Bond Future	5.47	105.7917	105.7492	105.7917	16,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	56	0	0	0	0.00
24/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	59	0	0	0	0.00
24/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	62	0	0	0	0.00
24/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	465	0	0	0	0.00
24/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	472	0	0	0	0.00
24/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	480	0	0	0	0.00
24/11/2021	R023 On 05-May-22			Bond Future	5.67	103.1457	103.1015	103.1457	777.00
24/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	612	1	1	1	0.00
24/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	619	1	1	1	0.00
24/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	625	1	1	1	0.00
24/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	120	0	0	0	0.00
24/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	122	0	0	0	0.00
24/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	124	0	0	0	0.00
24/11/2021	R023 On 04-August-22			Bond Future	5.99	104.3880	104.3423	104.3880	0.00
24/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	268	0	0	0	0.00
24/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	271	0	0	0	0.00
24/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	274	0	0	0	0.00
24/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	242	0	0	0	0.00
24/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	245	0	0	0	0.00
24/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	247	0	0	0	0.00
24/11/2021	R023 On 03-November-22			Bond Future	6.72	101.8227	101.7764	101.8227	0.00
24/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	241	0	0	0	0.00
24/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	237	0	0	0	0.00
24/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	239	0	0	0	0.00
24/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	380	0	0	0	0.00
24/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	381	0	0	0	0.00
24/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	378	0	0	0	0.00
24/11/2021	R035 On 03-February-22			Bond Future	10.80	90.9837	90.6398	90.9837	102,387.00
24/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	78	0	0	0	683.00
24/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	367	0	0	0	280.00
24/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	6689	7	7	7	0.00
24/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	4031	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	3627	4	4	4	0.00
24/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	2822	3	3	3	0.00
24/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	559	1	1	1	500.00
24/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	3582	4	4	4	0.00
24/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	2742	3	3	3	0.00
24/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	5941	6	6	6	0.00
24/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	3804	4	4	4	0.00
24/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	4307	5	4	5	0.00
24/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	3539	4	4	4	0.00
24/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	196	0	0	0	200.00
24/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	3068	3	3	3	0.00
24/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	744	1	1	1	1,600.00
24/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	1331	1	1	1	0.00
24/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	1441	2	1	2	0.00
24/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	590	1	1	1	200.00
24/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	726	1	1	1	0.00
24/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	3653	3	4	3	500.00
24/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	4043	4	4	4	0.00
24/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	4144	4	4	4	0.00
24/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	2515	2	3	2	200.00
24/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	3606	3	4	3	0.00
24/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	5935	6	6	6	0.00
24/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	960	1	1	1	0.00
24/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	721	1	1	1	683.00
24/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	868	1	1	1	200.00
24/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	798	1	1	1	500.00
24/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	392	0	0	0	280.00
24/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1268	1	1	1	1,600.00
24/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	944	1	1	1	0.00
24/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	1150	1	1	1	200.00
24/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	2371	2	2	2	683.00
24/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	928	1	1	1	0.00
24/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1310	1	1	1	280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	296	0	0	0	1,800.00
24/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	4885	5	5	5	0.00
24/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	7340	7	7	7	0.00
24/11/2021	R035 On 05-May-22			Bond Future	11.00	87.5931	87.2441	87.5931	8,926.00
24/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	5185	5	5	5	0.00
24/11/2021	R035 On 05-May-22	12.64	Call	Bond Future	9648	10	10	10	0.00
24/11/2021	R035 On 05-May-22	10.82	Call	Bond Future	2172	2	2	2	0.00
24/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	5101	5	5	5	0.00
24/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	5143	5	5	5	0.00
24/11/2021	R035 On 05-May-22	10.72	Call	Bond Future	1899	2	2	2	1,200.00
24/11/2021	R035 On 05-May-22	10.72	Put	Bond Future	3648	3	4	3	0.00
24/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1405	1	1	1	0.00
24/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1420	1	1	1	0.00
24/11/2021	R035 On 05-May-22	10.82	Put	Bond Future	3299	3	3	3	1,200.00
24/11/2021	R035 On 05-May-22	12.64	Put	Bond Future	496	0	0	0	1,200.00
24/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1390	1	1	1	0.00
24/11/2021	R035 On 04-August-22			Bond Future	11.22	88.6240	88.2702	88.6240	0.00
24/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3020	3	3	3	0.00
24/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	6884	7	7	7	0.00
24/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1515	2	2	2	400.00
24/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	1981	2	2	2	0.00
24/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	1934	2	2	2	0.00
24/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	1957	2	2	2	0.00
24/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	498	1	0	1	100.00
24/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	1750	2	2	2	0.00
24/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	286	0	0	0	400.00
24/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	11148	11	11	11	0.00
24/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	5272	5	5	5	100.00
24/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	9226	9	9	9	0.00
24/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	5728	5	6	5	0.00
24/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	4920	5	5	5	0.00
24/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	4958	5	5	5	0.00
24/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	3555	3	4	3	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	4882	5	5	5	0.00
24/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1491	1	1	1	400.00
24/11/2021	R035 On 03-November-22			Bond Future	11.44	85.3124	84.9539	85.3124	0.00
24/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	2963	3	3	3	0.00
24/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	2937	3	3	3	0.00
24/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	2989	3	3	3	0.00
24/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	4661	4	5	4	0.00
24/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	4727	5	5	5	0.00
24/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	4694	5	5	5	0.00
24/11/2021	R186 On 03-February-22			Bond Future	8.35	110.1867	109.8265	110.1867	54,129.00
24/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	53	0	0	0	0.00
24/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	55	0	0	0	0.00
24/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	57	0	0	0	0.00
24/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	4535	4	5	4	0.00
24/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	4577	4	5	4	0.00
24/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4618	4	5	4	0.00
24/11/2021	R186 On 05-May-22			Bond Future	8.60	111.5040	111.1382	111.5040	4,514.00
24/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	1723	2	2	2	0.00
24/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2420	3	2	3	0.00
24/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1108	1	1	1	0.00
24/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1175	1	1	1	454.00
24/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	529	1	1	1	435.00
24/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1092	1	1	1	0.00
24/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	43	0	0	0	3,600.00
24/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3064	3	3	3	0.00
24/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1125	1	1	1	0.00
24/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	850	1	1	1	454.00
24/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	212	0	0	0	3,600.00
24/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	142	0	0	0	435.00
24/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	5458	5	5	5	0.00
24/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4701	4	5	4	0.00
24/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2663	2	3	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
24/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2222	2	2	2	0.00
24/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	820	1	1	1	454.00
24/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	7674	7	8	7	0.00
24/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2268	2	2	2	0.00
24/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3387	3	3	3	0.00
24/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	2153	2	2	2	0.00
24/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2245	2	2	2	0.00
24/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	1096	1	1	1	454.00
24/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1562	1	2	1	4,035.00
24/11/2021	R186 On 04-August-22			Bond Future	8.86	107.5474	107.1762	107.5474	0.00
24/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	825	1	1	1	0.00
24/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	813	1	1	1	0.00
24/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	98	0	0	0	3,600.00
24/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	838	1	1	1	0.00
24/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4216	4	4	4	0.00
24/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	612	1	1	1	3,600.00
24/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	904	1	1	1	3,600.00
24/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3514	3	4	3	0.00
24/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	7422	7	7	7	0.00
24/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	4014	4	4	4	0.00
24/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3564	3	4	3	0.00
24/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3539	3	4	3	0.00
24/11/2021	R186 On 03-November-22			Bond Future	9.14	108.9518	108.5758	108.9518	0.00
24/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1353	1	1	1	0.00
24/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1325	1	1	1	0.00
24/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1339	1	1	1	0.00
24/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3446	3	3	3	0.00
24/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3467	3	3	3	0.00
24/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3424	3	3	3	0.00
24/11/2021	R197 On 03-February-22			Bond Future	321.80	321.7393	321.7973	321.7393	1,079.00
24/11/2021	R197 On 05-May-22			Bond Future	325.72	325.6633	325.7184	325.6633	237.00
24/11/2021	R197 On 04-August-22			Bond Future	321.47	321.4125	321.4666	321.4125	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
24/11/2021	R197 On 03-November-22			Bond Future	325.58	325.5278	325.5810	325.5278	0.00
24/11/2021	R202 On 03-February-22			Bond Future	237.76	238.1275	237.7589	238.1275	8,050.00
24/11/2021	R202 On 05-May-22			Bond Future	240.66	241.0318	240.6559	241.0318	413.00
24/11/2021	R202 On 04-August-22			Bond Future	239.25	239.6313	239.2498	239.6313	0.00
24/11/2021	R202 On 03-November-22			Bond Future	242.31	242.6991	242.3112	242.6991	0.00
24/11/2021	R209 On 03-February-22			Bond Future	10.73	70.2789	70.0020	70.2789	19,954.00
24/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	2631	3	3	3	0.00
24/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	2559	3	3	3	0.00
24/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	2595	3	3	3	0.00
24/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	984	1	1	1	0.00
24/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	1001	1	1	1	0.00
24/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	968	1	1	1	0.00
24/11/2021	R209 On 05-May-22			Bond Future	10.91	67.9777	67.6968	67.9777	5,396.00
24/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	4076	4	4	4	0.00
24/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	6169	6	6	6	0.00
24/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	4040	4	4	4	0.00
24/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	277	0	0	0	8,525.00
24/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	1899	2	2	2	0.00
24/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	4004	4	4	4	0.00
24/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1333	1	1	1	0.00
24/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2786	3	3	3	12,050.00
24/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	6920	7	7	7	0.00
24/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1318	1	1	1	0.00
24/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	717	1	1	1	12,050.00
24/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1304	1	1	1	0.00
24/11/2021	R209 On 04-August-22			Bond Future	11.10	68.7780	68.4933	68.7780	0.00
24/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1622	2	2	2	0.00
24/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1662	2	2	2	0.00
24/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1642	2	2	2	0.00
24/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	4450	4	4	4	0.00
24/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	4486	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	4415	4	4	4	0.00
24/11/2021	R209 On 03-November-22			Bond Future	11.29	66.5424	66.2538	66.5424	0.00
24/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	2619	3	3	3	0.00
24/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	2642	3	3	3	0.00
24/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	2666	3	3	3	0.00
24/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	4020	4	4	4	0.00
24/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	4049	4	4	4	0.00
24/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	4078	4	4	4	0.00
24/11/2021	R210 On 03-February-22			Bond Future	212.04	211.7297	212.0363	211.7297	1,381.00
24/11/2021	R210 On 05-May-22			Bond Future	211.77	211.4599	211.7679	211.4599	104.00
24/11/2021	R210 On 04-August-22			Bond Future	214.44	214.1249	214.4360	214.1249	0.00
24/11/2021	R210 On 03-November-22			Bond Future	214.27	213.9565	214.2704	213.9565	0.00
24/11/2021	R213 On 03-February-22			Bond Future	10.20	84.9509	84.4853	84.9509	20,884.00
24/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	80	0	0	0	220.00
24/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	1653	2	2	2	0.00
24/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	2783	3	3	3	0.00
24/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1389	2	1	2	0.00
24/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	1440	2	1	2	0.00
24/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	957	1	1	1	0.00
24/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	977	1	1	1	0.00
24/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	106	0	0	0	430.00
24/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	371	0	0	0	0.00
24/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	607	1	1	1	0.00
24/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	18	0	0	0	102.00
24/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	9	0	0	0	200.00
24/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	998	1	1	1	0.00
24/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	3038	3	3	3	0.00
24/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1040	1	1	1	0.00
24/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	2058	2	2	2	430.00
24/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	680	1	1	1	220.00
24/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	2120	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	5293	5	5	5	0.00
24/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	3600	3	4	3	200.00
24/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	8530	8	9	8	0.00
24/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	7562	7	8	7	0.00
24/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	769	1	1	1	430.00
24/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	2880	3	3	3	102.00
24/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	2151	2	2	2	0.00
24/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	2183	2	2	2	0.00
24/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1584	1	2	1	220.00
24/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1635	1	2	1	200.00
24/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1390	1	1	1	102.00
24/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	5654	5	6	5	0.00
24/11/2021	R213 On 05-May-22			Bond Future	10.41	82.4342	81.9622	82.4342	0.00
24/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	2869	3	3	3	0.00
24/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	2839	3	3	3	0.00
24/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	2809	3	3	3	0.00
24/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1706	2	2	2	0.00
24/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1725	2	2	2	0.00
24/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1744	2	2	2	0.00
24/11/2021	R213 On 04-August-22			Bond Future	10.64	83.4070	82.9286	83.4070	0.00
24/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1179	1	1	1	0.00
24/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1148	1	1	1	0.00
24/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1163	1	1	1	0.00
24/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	4817	4	5	4	0.00
24/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4888	5	5	5	0.00
24/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4853	5	5	5	0.00
24/11/2021	R213 On 03-November-22			Bond Future	10.87	80.9702	80.4855	80.9702	0.00
24/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2040	2	2	2	0.00
24/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	2001	2	2	2	0.00
24/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2020	2	2	2	0.00
24/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	4283	4	4	4	0.00
24/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	4311	4	4	4	0.00
24/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	4254	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R214 On 03-February-22			Bond Future	11.06	67.2677	66.9552	67.2677	19,929.00
24/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	2798	3	3	3	0.00
24/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	2836	3	3	3	0.00
24/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	2873	3	3	3	0.00
24/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	993	1	1	1	0.00
24/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	977	1	1	1	0.00
24/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	962	1	1	1	0.00
24/11/2021	R214 On 05-May-22			Bond Future	11.24	64.7920	64.4750	64.7920	441.00
24/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	4046	4	4	4	0.00
24/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4082	4	4	4	0.00
24/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	4118	4	4	4	0.00
24/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1442	1	1	1	0.00
24/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1427	1	1	1	0.00
24/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1413	1	1	1	0.00
24/11/2021	R214 On 04-August-22			Bond Future	11.42	65.5539	65.2327	65.5539	0.00
24/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	1811	2	2	2	0.00
24/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	1833	2	2	2	0.00
24/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	1856	2	2	2	0.00
24/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	4243	4	4	4	0.00
24/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	4209	4	4	4	0.00
24/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	4278	4	4	4	0.00
24/11/2021	R214 On 03-November-22			Bond Future	11.60	63.1378	62.8121	63.1378	0.00
24/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	2785	3	3	3	0.00
24/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	2810	3	3	3	0.00
24/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	2761	3	3	3	0.00
24/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	4092	4	4	4	0.00
24/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	4121	4	4	4	0.00
24/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	4151	4	4	4	0.00
24/11/2021	R248 On 03-February-22			Bond Future	11.02	85.0610	84.5527	85.0610	179,123.00
24/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	248	0	0	0	900.00
24/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	4191	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	2019	2	2	2	100.00
24/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1090	1	1	1	1,300.00
24/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	43	0	0	0	0.00
24/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	112	0	0	0	1,300.00
24/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	4141	5	4	5	0.00
24/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	4092	4	4	4	0.00
24/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	488	1	0	1	100.00
24/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	657	1	1	1	0.00
24/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	1673	2	2	2	900.00
24/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	2518	2	3	2	0.00
24/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	969	1	1	1	0.00
24/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	4476	4	4	4	0.00
24/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	7924	7	8	7	0.00
24/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	6425	6	6	6	0.00
24/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	9544	9	10	9	0.00
24/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	3399	3	3	3	0.00
24/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	2148	2	2	2	0.00
24/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	1001	1	1	1	0.00
24/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	5081	5	5	5	0.00
24/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	985	1	1	1	0.00
24/11/2021	R248 On 05-May-22			Bond Future	11.19	81.6627	81.1474	81.6627	2,035.00
24/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	5621	6	6	6	0.00
24/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	5574	6	6	6	0.00
24/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	5528	6	6	6	0.00
24/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1596	1	2	1	0.00
24/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1563	1	2	1	0.00
24/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1579	1	2	1	0.00
24/11/2021	R248 On 04-August-22			Bond Future	11.38	82.6232	82.1012	82.6232	0.00
24/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	2499	3	2	3	0.00
24/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	2470	3	2	3	0.00
24/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	2442	3	2	3	0.00
24/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	5168	5	5	5	0.00
24/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	5125	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	5082	5	5	5	0.00
24/11/2021	R248 On 03-November-22			Bond Future	11.56	79.2964	78.7674	79.2964	0.00
24/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	3451	4	3	4	0.00
24/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	3420	4	3	4	0.00
24/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	3481	4	3	4	0.00
24/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	5123	5	5	5	0.00
24/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	5086	5	5	5	0.00
24/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	5049	5	5	5	0.00