



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: 21/10/2021 TO: 21/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	2025 On 04-November-21			Bond Future	154.84	154.8447	154.8422	154.8447	1,838.00
21/10/2021	2025 On 03-February-22			Bond Future	155.04	155.0413	155.0379	155.0413	4,632.00
21/10/2021	2025 On 05-May-22			Bond Future	156.90	156.9083	156.9045	156.9083	164.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	2025 On 04-August-22			Bond Future	157.26	157.2675	157.2639	157.2675	0.00
21/10/2021	2025 On 03-November-22			Bond Future	159.24	157.9000	159.2369	157.9000	0.00
21/10/2021	2029 On 04-November-21			Bond Future	113.91	114.0272	113.9079	114.0272	2,252.00
21/10/2021	2029 On 03-February-22			Bond Future	115.22	115.3382	115.2169	115.3382	2,576.00
21/10/2021	2029 On 05-May-22			Bond Future	115.41	115.5289	115.4059	115.5289	186.00
21/10/2021	2029 On 04-August-22			Bond Future	116.86	116.9813	116.8567	116.9813	0.00
21/10/2021	2029 On 03-November-22			Bond Future	117.10	117.6200	117.0988	117.6200	0.00
21/10/2021	2030 On 04-November-21			Bond Future	9.49	94.4087	93.7760	94.4087	66,127.00
21/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	2	0	0	0	3,250.00
21/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	2	0	0	0	300.00
21/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	3	0	0	0	560.00
21/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	237	0	0	0	0.00
21/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	410	1	0	1	560.00
21/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	2208	3	2	3	29.00
21/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5598	6	6	6	0.00
21/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5696	6	6	6	0.00
21/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9635	10	10	10	0.00
21/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	174	0	0	0	0.00
21/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
21/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	123	0	0	0	29.00
21/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	315	1	0	1	0.00
21/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8801	9	9	9	0.00
21/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5647	6	6	6	0.00
21/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
21/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1083	1	1	1	9,100.00
21/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	909	1	1	1	0.00
21/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1273	1	1	1	0.00
21/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	6811	6	7	6	0.00
21/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	3954	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1480	1	1	1	5,000.00
21/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
21/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	80	0	0	0	0.00
21/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	3787	3	4	3	0.00
21/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	1701	1	2	1	0.00
21/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4066	3	4	3	0.00
21/10/2021	2030 On 03-February-22			Bond Future	9.71	91.4668	90.8265	91.4668	76,730.00
21/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	1073	1	1	1	0.00
21/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	1094	1	1	1	0.00
21/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1450	2	1	2	1,000.00
21/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1919	2	2	2	0.00
21/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5903	6	6	6	0.00
21/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	1114	1	1	1	0.00
21/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	74	0	0	0	101.00
21/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	918	1	1	1	0.00
21/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	273	0	0	0	1,000.00
21/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	4829	4	5	4	0.00
21/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	2791	2	3	2	101.00
21/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7186	7	7	7	0.00
21/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2462	2	2	2	0.00
21/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	288	0	0	0	1,000.00
21/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1562	1	2	1	101.00
21/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2018	2	2	2	0.00
21/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2494	2	2	2	0.00
21/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2526	2	3	2	0.00
21/10/2021	2030 On 05-May-22			Bond Future	9.93	92.5469	91.8987	92.5469	14,728.00
21/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	448	1	0	1	1,800.00
21/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	1014	1	1	1	0.00
21/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2963	3	3	3	0.00
21/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2993	3	3	3	0.00
21/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	389	0	0	0	200.00
21/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5946	6	6	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
21/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	38	0	0	0	200.00
21/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	3023	3	3	3	0.00
21/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2292	3	2	3	0.00
21/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	103	0	0	0	1,800.00
21/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	205	0	0	0	1,073.00
21/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9581	9	10	9	0.00
21/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1670	1	2	1	0.00
21/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	5816	5	6	5	0.00
21/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6185	6	6	6	0.00
21/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	11858	11	12	11	0.00
21/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	7847	7	8	7	0.00
21/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	675	1	1	1	1,800.00
21/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2214	2	2	2	1,073.00
21/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1689	1	2	1	200.00
21/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1708	1	2	1	0.00
21/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	3969	4	4	4	1,073.00
21/10/2021	2030 On 04-August-22			Bond Future	10.17	89.6358	88.9791	89.6358	0.00
21/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	655	1	1	1	800.00
21/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	197	0	0	0	800.00
21/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1300	2	1	2	0.00
21/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1317	2	1	2	0.00
21/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4952	5	5	5	0.00
21/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1334	2	1	2	0.00
21/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4324	4	4	4	0.00
21/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1340	1	1	1	800.00
21/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4356	4	4	4	0.00
21/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4389	4	4	4	0.00
21/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	9742	9	10	9	0.00
21/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6229	6	6	6	0.00
21/10/2021	2030 On 03-November-22			Bond Future	10.41	91.6040	90.1251	91.6040	0.00
21/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	1432	0	1	0	0.00
21/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	1526	0	2	0	0.00
21/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	1479	0	1	0	0.00
21/10/2021	2032 On 04-November-21			Bond Future	10.08	89.9775	89.2519	89.9775	87,985.00
21/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	1	0	0	0	700.00
21/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8855	10	9	10	0.00
21/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	14166	15	14	15	0.00
21/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	150	0	0	0	700.00
21/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8754	9	9	9	0.00
21/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8804	10	9	10	0.00
21/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
21/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	4552	4	5	4	0.00
21/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	1646	1	2	1	0.00
21/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2032 On 03-February-22			Bond Future	10.30	90.9897	90.2554	90.9897	105,122.00
21/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	396	1	0	1	210.00
21/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2323	3	2	3	0.00
21/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	2001	2	2	2	0.00
21/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	4040	5	4	5	0.00
21/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	841	1	1	1	900.00
21/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1396	2	1	2	0.00
21/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2290	3	2	3	0.00
21/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	4253	5	4	5	0.00
21/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	45	0	0	0	198.00
21/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	95	0	0	0	97.00
21/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	339	0	0	0	1,050.00
21/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	460	1	0	1	0.00
21/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	3035	4	3	4	0.00
21/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	5045	6	5	6	0.00
21/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	350	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2224	3	2	3	0.00
21/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2257	3	2	3	0.00
21/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	674	1	1	1	0.00
21/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2598	3	3	3	0.00
21/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	3073	4	3	4	0.00
21/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1044	1	1	1	97.00
21/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1286	1	1	1	210.00
21/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1697	1	2	1	400.00
21/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3487	3	3	3	198.00
21/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1457	1	1	1	198.00
21/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1503	1	2	1	0.00
21/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1526	1	2	1	0.00
21/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	4536	4	5	4	0.00
21/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	488	0	0	0	210.00
21/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1061	1	1	1	1,050.00
21/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8394	8	8	8	0.00
21/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3125	3	3	3	900.00
21/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	4585	4	5	4	0.00
21/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	6987	6	7	6	0.00
21/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	652	1	1	1	400.00
21/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1480	1	1	1	0.00
21/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2287	2	2	2	97.00
21/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	707	1	1	1	900.00
21/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4342	4	4	4	0.00
21/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4106	4	4	4	1,050.00
21/10/2021	2032 On 05-May-22			Bond Future	10.51	87.9172	87.1740	87.9172	20,384.00
21/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	4061	5	4	5	0.00
21/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1508	2	2	2	780.00
21/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1778	2	2	2	993.00
21/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	4136	5	4	5	0.00
21/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	504	1	1	1	780.00
21/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	4099	5	4	5	0.00
21/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3915	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
21/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4673	5	5	5	0.00
21/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1109	1	1	1	780.00
21/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1398	1	1	1	993.00
21/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1334	1	1	1	0.00
21/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3012	3	3	3	0.00
21/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1319	1	1	1	0.00
21/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	5834	5	6	5	0.00
21/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1304	1	1	1	0.00
21/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3360	3	3	3	0.00
21/10/2021	2032 On 04-August-22			Bond Future	10.74	88.9522	88.1994	88.9522	0.00
21/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5800	6	6	6	0.00
21/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1596	2	2	2	0.00
21/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6922	8	7	8	0.00
21/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1617	2	2	2	0.00
21/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1638	2	2	2	0.00
21/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	221	0	0	0	800.00
21/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	784	1	1	1	800.00
21/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6426	6	6	6	0.00
21/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10350	10	10	10	0.00
21/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4511	4	5	4	0.00
21/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4477	4	4	4	0.00
21/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1064	1	1	1	0.00
21/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1361	1	1	1	800.00
21/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4442	4	4	4	0.00
21/10/2021	2032 On 03-November-22			Bond Future	10.96	86.7813	85.1909	86.7813	0.00
21/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	1590	0	2	0	0.00
21/10/2021	2033 On 04-November-21			Bond Future	108.38	108.2885	108.3785	108.2885	2,113.00
21/10/2021	2033 On 03-February-22			Bond Future	109.62	109.5335	109.6239	109.5335	7,143.00
21/10/2021	2033 On 05-May-22			Bond Future	109.66	109.5735	109.6648	109.5735	2,121.00
21/10/2021	2033 On 04-August-22			Bond Future	111.04	110.9510	111.0433	110.9510	0.00
21/10/2021	2033 On 03-November-22			Bond Future	111.13	111.5500	111.1316	111.5500	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
21/10/2021	2037 On 04-November-21			Bond Future	10.79	86.2584	85.3573	86.2584	71,143.00
21/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11622	13	12	13	0.00
21/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11673	13	12	13	0.00
21/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4343	5	4	5	600.00
21/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	8932	10	9	10	0.00
21/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11725	13	12	13	0.00
21/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
21/10/2021	2037 On 04-November-21	12,82	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	16	0	0	0	0.00
21/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2037 On 03-February-22			Bond Future	10.99	82.9746	82.0628	82.9746	99,081.00
21/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	3919	5	4	5	0.00
21/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3876	5	4	5	0.00
21/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3832	5	4	5	0.00
21/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	1018	1	1	1	0.00
21/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	1049	1	1	1	0.00
21/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	1034	1	1	1	0.00
21/10/2021	2037 On 05-May-22			Bond Future	11.20	83.9545	83.0317	83.9545	11,855.00
21/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	5105	6	5	6	0.00
21/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	5063	6	5	6	0.00
21/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	5020	6	5	6	0.00
21/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1343	1	1	1	0.00
21/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1372	1	1	1	0.00
21/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1357	1	1	1	0.00
21/10/2021	2037 On 04-August-22			Bond Future	11.42	80.6869	79.7524	80.6869	0.00
21/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3213	4	3	4	0.00
21/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1819	2	2	2	0.00
21/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	541	1	1	1	50.00
21/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1772	2	2	2	0.00
21/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1796	2	2	2	0.00
21/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	4902	4	5	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
21/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	4981	4	5	4	0.00
21/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	8931	8	9	8	0.00
21/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3193	3	3	3	50.00
21/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	4941	4	5	4	50.00
21/10/2021	2037 On 03-November-22			Bond Future	11.62	82.6285	80.7851	82.6285	0.00
21/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	1903	0	2	0	0.00
21/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	1843	0	2	0	0.00
21/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	1784	0	2	0	0.00
21/10/2021	2038 On 04-November-21			Bond Future	121.57	121.6886	121.5733	121.6886	3,196.00
21/10/2021	2038 On 03-February-22			Bond Future	121.19	121.3061	121.1886	121.3061	4,177.00
21/10/2021	2038 On 05-May-22			Bond Future	122.65	122.7669	122.6478	122.7669	677.00
21/10/2021	2038 On 04-August-22			Bond Future	122.38	122.4955	122.3752	122.4955	0.00
21/10/2021	2038 On 03-November-22			Bond Future	123.91	122.0000	123.9107	122.0000	0.00
21/10/2021	2040 On 04-November-21			Bond Future	10.93	88.3161	87.3163	88.3161	38,898.00
21/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	12070	13	12	13	0.00
21/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	11962	13	12	13	0.00
21/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	12016	13	12	13	0.00
21/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2040 On 03-February-22			Bond Future	11.13	84.8052	83.7936	84.8052	71,196.00
21/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	3976	5	4	5	0.00
21/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4022	5	4	5	0.00
21/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4069	5	4	5	0.00
21/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1104	1	1	1	0.00
21/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1087	1	1	1	0.00
21/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1070	1	1	1	0.00
21/10/2021	2040 On 05-May-22			Bond Future	11.33	85.8067	84.7830	85.8067	8,498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5212	6	5	6	0.00
21/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	167	0	0	0	1,200.00
21/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5168	6	5	6	0.00
21/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5256	6	5	6	0.00
21/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10552	11	11	11	0.00
21/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	896	1	1	1	1,200.00
21/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	6085	5	6	5	0.00
21/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	514	0	1	0	1,200.00
21/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1552	1	2	1	0.00
21/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1568	1	2	1	0.00
21/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1584	1	2	1	0.00
21/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	10995	10	11	10	0.00
21/10/2021	2040 On 04-August-22			Bond Future	11.54	82.3102	81.2736	82.3102	0.00
21/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	1947	2	2	2	0.00
21/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	1972	2	2	2	0.00
21/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	1997	2	2	2	0.00
21/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5193	5	5	5	0.00
21/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5235	5	5	5	0.00
21/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5277	5	5	5	0.00
21/10/2021	2040 On 03-November-22			Bond Future	11.74	84.4793	82.3266	84.4793	0.00
21/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	2089	0	2	0	0.00
21/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	2217	0	2	0	0.00
21/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	2153	0	2	0	0.00
21/10/2021	2044 On 04-November-21			Bond Future	10.94	85.2218	84.2016	85.2218	22,199.00
21/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	11952	13	12	13	0.00
21/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	12006	13	12	13	0.00
21/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	12059	13	12	13	0.00
21/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
21/10/2021	2044 On 03-February-22			Bond Future	11.13	81.8012	80.7690	81.8012	47,285.00
21/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	4191	5	4	5	0.00
21/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	4096	5	4	5	0.00
21/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	4143	5	4	5	0.00
21/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	1055	1	1	1	0.00
21/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1071	1	1	1	0.00
21/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	1038	1	1	1	0.00
21/10/2021	2044 On 05-May-22			Bond Future	11.32	82.7674	81.7227	82.7674	5,735.00
21/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5383	6	5	6	0.00
21/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5293	6	5	6	0.00
21/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5338	6	5	6	0.00
21/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1532	1	2	1	0.00
21/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1548	1	2	1	0.00
21/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1517	1	2	1	0.00
21/10/2021	2044 On 04-August-22			Bond Future	11.52	79.3603	78.3026	79.3603	0.00
21/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2166	3	2	3	0.00
21/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2113	3	2	3	0.00
21/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2139	3	2	3	0.00
21/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	4999	4	5	4	0.00
21/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	5041	4	5	4	0.00
21/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	4957	4	5	4	0.00
21/10/2021	2044 On 03-November-22			Bond Future	11.71	81.3110	79.3170	81.3110	0.00
21/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	0	0	0	0	0.00
21/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	1929	0	2	0	0.00
21/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	1994	0	2	0	0.00
21/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	2059	0	2	0	0.00
21/10/2021	2046 On 04-November-21			Bond Future	109.00	109.5174	109.0026	109.5174	9,554.00
21/10/2021	2046 On 03-February-22			Bond Future	110.26	110.7767	110.2552	110.7767	13,054.00
21/10/2021	2046 On 05-May-22			Bond Future	109.70	110.2280	109.7003	110.2280	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	2046 On 04-August-22			Bond Future	111.08	111.6139	111.0794	111.6139	0.00
21/10/2021	2046 On 03-November-22			Bond Future	110.55	111.4100	110.5503	111.4100	0.00
21/10/2021	2050 On 04-November-21			Bond Future	112.13	112.0907	112.1290	112.0907	3,193.00
21/10/2021	2050 On 03-February-22			Bond Future	111.44	111.3976	111.4357	111.3976	7,284.00
21/10/2021	2050 On 05-May-22			Bond Future	112.78	112.7392	112.7775	112.7392	379.00
21/10/2021	2050 On 04-August-22			Bond Future	112.18	112.1411	112.1801	112.1411	0.00
21/10/2021	2050 On 03-November-22			Bond Future	113.59	112.9100	113.5878	112.9100	0.00
21/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	AL37 On 04-November-21			Index Future	792.88	795.7280	792.8840	795.7280	0.00
21/10/2021	AL37 On 03-February-22			Index Future	801.80	804.6790	801.7990	804.6790	0.00
21/10/2021	AL37 On 05-May-22			Index Future	811.26	814.1720	811.2550	814.1720	0.00
21/10/2021	AL37 On 04-August-22			Index Future	821.15	824.1070	821.1530	824.1070	0.00
21/10/2021	AL37 On 03-November-22			Index Future	831.37	825.5400	831.3680	825.5400	0.00
21/10/2021	AL7T On 04-November-21			Index Future	901.64	908.4630	901.6360	908.4630	0.00
21/10/2021	AL7T On 03-February-22			Index Future	911.77	918.6830	911.7730	918.6830	0.00
21/10/2021	AL7T On 05-May-22			Index Future	922.53	929.5210	922.5270	929.5210	0.00
21/10/2021	AL7T On 04-August-22			Index Future	933.78	940.8630	933.7830	940.8630	0.00
21/10/2021	AL7T On 03-November-22			Index Future	945.40	937.6700	945.3990	937.6700	0.00
21/10/2021	ALBI On 04-November-21			Index Future	797.31	803.9250	797.3130	803.9250	115.00
21/10/2021	ALBI On 03-February-22			Index Future	806.28	812.9690	806.2780	812.9690	136.00
21/10/2021	ALBI On 05-May-22			Index Future	815.79	822.5590	815.7870	822.5590	29.00
21/10/2021	ALBI On 04-August-22			Index Future	825.74	832.5970	825.7410	832.5970	0.00
21/10/2021	ALBI On 03-November-22			Index Future	836.01	831.0000	836.0130	831.0000	0.00
21/10/2021	C002 On 31-March-32			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
21/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	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
21/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2021	ES33 On 04-November-21			Bond Future	11.51	76.2068	75.5107	76.2068	0.00
21/10/2021	ES33 On 03-February-22			Bond Future	11.77	77.0830	76.3784	77.0830	263.00
21/10/2021	ES33 On 05-May-22			Bond Future	12.02	74.2339	73.5206	74.2339	87.00
21/10/2021	ES33 On 04-August-22			Bond Future	12.28	75.1198	74.3973	75.1198	0.00
21/10/2021	ES33 On 03-November-22			Bond Future	12.55	73.2763	71.6022	73.2763	0.00
21/10/2021	ES42 On 04-November-21			Bond Future	12.00	74.6813	73.8599	74.6813	0.00
21/10/2021	ES42 On 03-February-22			Bond Future	12.23	75.5399	74.7087	75.5399	3,579.00
21/10/2021	ES42 On 05-May-22			Bond Future	12.47	72.1911	71.3498	72.1911	1,190.00
21/10/2021	ES42 On 04-August-22			Bond Future	12.71	73.0513	72.1992	73.0513	0.00
21/10/2021	ES42 On 03-November-22			Bond Future	12.96	70.9040	68.8967	70.9040	0.00
21/10/2021	GOVI On 04-November-21			GOVI	787.20	793.6650	787.2030	793.6650	49.00
21/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	587830	65	59	65	0.00
21/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	587930	65	59	65	0.00
21/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	588030	65	59	65	0.00
21/10/2021	GOVI On 04-November-21	728,40	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
21/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 03-February-22			GOVI	796.05	802.5930	796.0540	802.5930	942.00
21/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	33140	10	3	10	0.00
21/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	33040	10	3	10	0.00
21/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	32940	10	3	10	0.00
21/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 05-May-22			GOVI	805.44	812.0610	805.4430	812.0610	0.00
21/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	172130	24	17	24	0.00
21/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	172030	24	17	24	0.00
21/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	171930	24	17	24	0.00
21/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 04-August-22			GOVI	815.27	821.9700	815.2700	821.9700	0.00
21/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	3	0	3	0.00
21/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	3	0	3	0.00
21/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	3	0	3	0.00
21/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	40100	0	4	0	0.00
21/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	40000	0	4	0	0.00
21/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	39900	0	4	0	0.00
21/10/2021	GOVI On 03-November-22			GOVI	825.41	820.4200	825.4120	820.4200	0.00
21/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	49820	0	5	0	0.00
21/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	50020	0	5	0	0.00
21/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	49920	0	5	0	0.00
21/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
21/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
21/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
21/10/2021	IGOV On 04-November-21			Index Future	297.01	297.2050	297.0100	297.2050	31.00
21/10/2021	IGOV On 03-February-22			Index Future	300.42	300.6230	300.4230	300.6230	485.00
21/10/2021	IGOV On 05-May-22			Index Future	304.04	304.2420	304.0400	304.2420	16.00
21/10/2021	IGOV On 04-August-22			Index Future	307.82	308.0270	307.8210	308.0270	0.00
21/10/2021	IGOV On 03-November-22			Index Future	311.72	308.7300	311.7210	308.7300	0.00
21/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
21/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.76	96.2500	96.2450	96.2500	50,000.00
21/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9650	95.9750	95.9650	0.00
21/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.13	95.8800	95.8700	95.8800	0.00
21/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.35	95.5900	95.6500	95.5900	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
21/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.49	95.4650	95.5150	95.4650	0.00
21/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.72	95.1500	95.2800	95.1500	0.00
21/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.04	94.9100	94.9600	94.9100	72.00
21/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6600	94.6800	94.6600	0.00
21/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.89	94.1300	94.1150	94.1300	68.00
21/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.19	93.8500	93.8100	93.8500	0.00
21/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.55	93.5050	93.4500	93.5050	0.00
21/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.87	93.2900	93.1350	93.2900	0.00
21/10/2021	R023 On 04-November-21			Bond Future	5.44	104.3957	104.3662	104.3957	6,810.00
21/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	674	1	1	1	0.00
21/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	686	1	1	1	0.00
21/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	661	1	1	1	0.00
21/10/2021	R023 On 03-February-22			Bond Future	5.67	105.5701	105.5396	105.5701	11,361.00
21/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	25	0	0	0	0.00
21/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	27	0	0	0	0.00
21/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	29	0	0	0	0.00
21/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	641	1	1	1	0.00
21/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	650	1	1	1	0.00
21/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	658	1	1	1	0.00
21/10/2021	R023 On 05-May-22			Bond Future	5.96	102.9057	102.8745	102.9057	777.00
21/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	437	0	0	0	0.00
21/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	442	0	0	0	0.00
21/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	448	0	0	0	0.00
21/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	171	0	0	0	0.00
21/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	173	0	0	0	0.00
21/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	175	0	0	0	0.00
21/10/2021	R023 On 04-August-22			Bond Future	6.42	104.1399	104.1079	104.1399	0.00
21/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	135	0	0	0	0.00
21/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	138	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
21/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	140	0	0	0	0.00
21/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	343	0	0	0	0.00
21/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	346	0	0	0	0.00
21/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	349	0	0	0	0.00
21/10/2021	R023 On 03-November-22			Bond Future	7.57	101.9173	101.5160	101.9173	0.00
21/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	401	0	0	0	0.00
21/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	404	0	0	0	0.00
21/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	398	0	0	0	0.00
21/10/2021	R035 On 04-November-21			Bond Future	10.60	90.4420	89.5452	90.4420	38,608.00
21/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	68	0	0	0	782.00
21/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	6972	8	7	8	0.00
21/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	87	0	0	0	150.00
21/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3772	5	4	5	0.00
21/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17601	18	18	18	0.00
21/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	11189	12	11	12	0.00
21/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11137	12	11	12	0.00
21/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	23	0	0	0	350.00
21/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	25	0	0	0	400.00
21/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	812	1	1	1	400.00
21/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	744	1	1	1	0.00
21/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	3073	4	3	4	0.00
21/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	11242	12	11	12	0.00
21/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	54	0	0	0	782.00
21/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	25	0	0	0	350.00
21/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	731	0	1	0	350.00
21/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	671	0	1	0	0.00
21/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	0	0	0	0	782.00
21/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	3175	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
21/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2479	2	2	2	0.00
21/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3241	2	3	2	0.00
21/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
21/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2298	2	2	2	0.00
21/10/2021	R035 On 03-February-22			Bond Future	10.81	91.4594	90.5520	91.4594	89,474.00
21/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	609	1	1	1	500.00
21/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	2894	3	3	3	0.00
21/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	125	0	0	0	683.00
21/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3667	4	4	4	0.00
21/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4062	5	4	5	0.00
21/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	406	1	0	1	280.00
21/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6694	8	7	8	0.00
21/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	643	1	1	1	200.00
21/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	790	1	1	1	0.00
21/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	810	1	1	1	1,600.00
21/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1430	2	1	2	0.00
21/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1543	2	2	2	0.00
21/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2817	3	3	3	0.00
21/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3130	4	3	4	0.00
21/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3582	4	4	4	0.00
21/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3624	4	4	4	0.00
21/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	3840	5	4	5	0.00
21/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4333	5	4	5	0.00
21/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	236	0	0	0	200.00
21/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	5952	7	6	7	0.00
21/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	490	0	0	0	280.00
21/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	6063	5	6	5	0.00
21/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	834	1	1	1	683.00
21/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	992	1	1	1	200.00
21/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	917	1	1	1	500.00
21/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1073	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
21/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1091	1	1	1	0.00
21/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1428	1	1	1	1,600.00
21/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2702	2	3	2	200.00
21/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3760	3	4	3	0.00
21/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3805	3	4	3	500.00
21/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4184	4	4	4	0.00
21/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4283	4	4	4	0.00
21/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	389	0	0	0	1,800.00
21/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	5012	4	5	4	0.00
21/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1056	1	1	1	0.00
21/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7474	7	7	7	0.00
21/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1300	1	1	1	200.00
21/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2561	2	3	2	683.00
21/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1473	1	1	1	280.00
21/10/2021	R035 On 05-May-22			Bond Future	11.02	88.0609	87.1426	88.0609	8,926.00
21/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5083	6	5	6	0.00
21/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	4998	6	5	6	0.00
21/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	5040	6	5	6	0.00
21/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1404	1	1	1	0.00
21/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1419	1	1	1	0.00
21/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1389	1	1	1	0.00
21/10/2021	R035 On 04-August-22			Bond Future	11.24	89.0955	88.1655	89.0955	0.00
21/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1865	2	2	2	0.00
21/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2896	3	3	3	0.00
21/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1842	2	2	2	0.00
21/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	475	1	0	1	100.00
21/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1818	2	2	2	0.00
21/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1636	2	2	2	0.00
21/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5263	5	5	5	100.00
21/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4947	4	5	4	0.00
21/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9308	9	9	9	0.00
21/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4909	4	5	4	0.00
21/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3536	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
21/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4870	4	5	4	0.00
21/10/2021	R035 On 03-November-22			Bond Future	11.46	86.6848	84.8267	86.6848	0.00
21/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	1799	0	2	0	0.00
21/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	1858	0	2	0	0.00
21/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	1917	0	2	0	0.00
21/10/2021	R186 On 04-November-21			Bond Future	7.99	114.8074	114.3955	114.8074	18,838.00
21/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3363	4	3	4	0.00
21/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	775	1	1	1	0.00
21/10/2021	R186 On 04-November-21		Call	Bond Future	14395	15	14	15	0.00
21/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	127	0	0	0	0.00
21/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	717	1	1	1	0.00
21/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	746	1	1	1	0.00
21/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	266	0	0	0	0.00
21/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	281	0	0	0	0.00
21/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
21/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	252	0	0	0	0.00
21/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	2	0	0	0	15,177.00
21/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1103	1	1	1	15,177.00
21/10/2021	R186 On 03-February-22			Bond Future	8.22	110.8173	110.4001	110.8173	53,468.00
21/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	160	0	0	0	0.00
21/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	165	0	0	0	0.00
21/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	170	0	0	0	0.00
21/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4074	4	4	4	0.00
21/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4113	4	4	4	0.00
21/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4152	4	4	4	0.00
21/10/2021	R186 On 05-May-22			Bond Future	8.45	112.1254	111.7029	112.1254	4,404.00
21/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1401	2	1	2	0.00
21/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1420	2	1	2	0.00
21/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	2111	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
21/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	733	1	1	1	435.00
21/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	73	0	0	0	3,600.00
21/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1439	2	1	2	0.00
21/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	222	0	0	0	435.00
21/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	321	0	0	0	3,600.00
21/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4246	4	4	4	0.00
21/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	4974	5	5	5	0.00
21/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	1971	2	2	2	0.00
21/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7139	7	7	7	0.00
21/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3026	3	3	3	0.00
21/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1385	1	1	1	4,035.00
21/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	1992	2	2	2	0.00
21/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2013	2	2	2	0.00
21/10/2021	R186 On 04-August-22			Bond Future	8.71	108.1745	107.7462	108.1745	0.00
21/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	988	1	1	1	0.00
21/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	1002	1	1	1	0.00
21/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	138	0	0	0	3,600.00
21/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	1017	1	1	1	0.00
21/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	761	1	1	1	3,600.00
21/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4657	5	5	5	0.00
21/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	775	1	1	1	3,600.00
21/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3122	3	3	3	0.00
21/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	6893	6	7	6	0.00
21/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3146	3	3	3	0.00
21/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3170	3	3	3	0.00
21/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3593	3	4	3	0.00
21/10/2021	R186 On 03-November-22			Bond Future	8.98	110.6823	109.1256	110.6823	0.00
21/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	1557	0	2	0	0.00
21/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	1592	0	2	0	0.00
21/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	1521	0	2	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
21/10/2021	R197 On 04-November-21			Bond Future	327.79	328.0935	327.7898	328.0935	1,189.00
21/10/2021	R197 On 03-February-22			Bond Future	323.32	323.6288	323.3195	323.6288	1,048.00
21/10/2021	R197 On 05-May-22			Bond Future	327.21	327.5260	327.2122	327.5260	237.00
21/10/2021	R197 On 04-August-22			Bond Future	322.96	323.2733	322.9571	323.2733	0.00
21/10/2021	R197 On 03-November-22			Bond Future	327.01	323.8800	327.0099	323.8800	0.00
21/10/2021	R202 On 04-November-21			Bond Future	241.52	241.4369	241.5175	241.4369	4,415.00
21/10/2021	R202 On 03-February-22			Bond Future	239.92	239.8376	239.9180	239.8376	7,848.00
21/10/2021	R202 On 05-May-22			Bond Future	242.81	242.7257	242.8063	242.7257	413.00
21/10/2021	R202 On 04-August-22			Bond Future	241.41	241.3310	241.4133	241.3310	0.00
21/10/2021	R202 On 03-November-22			Bond Future	244.44	241.7600	244.4424	241.7600	0.00
21/10/2021	R209 On 04-November-21			Bond Future	10.55	69.9319	69.1765	69.9319	13,159.00
21/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
21/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	8310	9	8	9	0.00
21/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	108	0	0	0	0.00
21/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	9	0	0	0	0.00
21/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7465	8	7	8	0.00
21/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	8264	9	8	9	0.00
21/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	8357	9	8	9	0.00
21/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	507	1	1	1	0.00
21/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
21/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3215	2	3	2	3,100.00
21/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	1841	1	2	1	4,250.00
21/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	809	0	1	0	150.00
21/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6285	6	6	6	0.00
21/10/2021	R209 On 03-February-22			Bond Future	10.74	70.7185	69.9543	70.7185	18,110.00
21/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2749	3	3	3	0.00
21/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2713	3	3	3	0.00
21/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2678	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1168	1	1	1	0.00
21/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1151	1	1	1	0.00
21/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1133	1	1	1	0.00
21/10/2021	R209 On 05-May-22			Bond Future	10.93	68.4120	67.6386	68.4120	3,326.00
21/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	4000	5	4	5	0.00
21/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	6100	7	6	7	0.00
21/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	3929	4	4	4	0.00
21/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1857	2	2	2	0.00
21/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	287	0	0	0	5,750.00
21/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	3964	5	4	5	0.00
21/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1301	1	1	1	0.00
21/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	6989	6	7	6	0.00
21/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2803	2	3	2	6,500.00
21/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1316	1	1	1	0.00
21/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	706	1	1	1	6,500.00
21/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1287	1	1	1	0.00
21/10/2021	R209 On 04-August-22			Bond Future	11.12	69.2160	68.4328	69.2160	0.00
21/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1505	2	2	2	0.00
21/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1465	2	1	2	0.00
21/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1485	2	1	2	0.00
21/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4354	4	4	4	0.00
21/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4389	4	4	4	0.00
21/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4319	4	4	4	0.00
21/10/2021	R209 On 03-November-22			Bond Future	11.31	67.6603	66.1758	67.6603	0.00
21/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	1432	0	1	0	0.00
21/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	1537	0	2	0	0.00
21/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	1485	0	1	0	0.00
21/10/2021	R210 On 04-November-21			Bond Future	212.47	212.4057	212.4706	212.4057	1,253.00
21/10/2021	R210 On 03-February-22			Bond Future	214.91	214.8479	214.9122	214.8479	1,381.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	R210 On 05-May-22			Bond Future	214.65	214.5810	214.6461	214.5810	104.00
21/10/2021	R210 On 04-August-22			Bond Future	217.34	217.2789	217.3444	217.2789	0.00
21/10/2021	R210 On 03-November-22			Bond Future	217.16	218.1100	217.1561	218.1100	0.00
21/10/2021	R212 On 04-November-21			Bond Future	175.82	175.7726	175.8164	175.7726	3,105.00
21/10/2021	R213 On 04-November-21			Bond Future	9.83	85.0023	84.3142	85.0023	7,073.00
21/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	6357	7	6	7	0.00
21/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6405	7	6	7	0.00
21/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6453	7	6	7	0.00
21/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R213 On 03-February-22			Bond Future	10.05	85.9585	85.2622	85.9585	16,478.00
21/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	253	0	0	0	430.00
21/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	675	1	1	1	0.00
21/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	1005	1	1	1	0.00
21/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1465	2	1	2	0.00
21/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1490	2	1	2	0.00
21/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1981	2	2	2	0.00
21/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	2040	2	2	2	0.00
21/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2283	3	2	3	0.00
21/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3496	4	3	4	0.00
21/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	211	0	0	0	220.00
21/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	45	0	0	0	200.00
21/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1516	2	2	2	0.00
21/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1568	2	2	2	0.00
21/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3763	4	4	4	0.00
21/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	77	0	0	0	102.00
21/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	6844	6	7	6	0.00
21/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	628	0	1	0	220.00
21/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	1809	1	2	1	430.00
21/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	705	1	1	1	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	1861	2	2	2	0.00
21/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	7789	7	8	7	0.00
21/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	4663	4	5	4	0.00
21/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3129	3	3	3	200.00
21/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5008	4	5	4	0.00
21/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1243	1	1	1	102.00
21/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1407	1	1	1	220.00
21/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1450	1	1	1	200.00
21/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	1887	2	2	2	0.00
21/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	1913	2	2	2	0.00
21/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2501	2	3	2	102.00
21/10/2021	R213 On 05-May-22			Bond Future	10.26	83.4411	82.7363	83.4411	0.00
21/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3366	4	3	4	0.00
21/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3398	4	3	4	0.00
21/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3333	4	3	4	0.00
21/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1461	1	1	1	0.00
21/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1477	1	1	1	0.00
21/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1493	1	1	1	0.00
21/10/2021	R213 On 04-August-22			Bond Future	10.48	84.4245	83.7106	84.4245	0.00
21/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1402	2	1	2	0.00
21/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1366	2	1	2	0.00
21/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1384	2	1	2	0.00
21/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4258	4	4	4	0.00
21/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4323	4	4	4	0.00
21/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4291	4	4	4	0.00
21/10/2021	R213 On 03-November-22			Bond Future	10.70	82.7480	81.2568	82.7480	0.00
21/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	1491	0	1	0	0.00
21/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	1539	0	2	0	0.00
21/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	1443	0	1	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
21/10/2021	R214 On 04-November-21			Bond Future	10.92	66.7341	65.9350	66.7341	4,541.00
21/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	7990	9	8	9	0.00
21/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	7897	9	8	9	0.00
21/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	7944	9	8	9	0.00
21/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R214 On 03-February-22			Bond Future	11.11	67.4848	66.6763	67.4848	18,701.00
21/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2688	3	3	3	0.00
21/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2723	3	3	3	0.00
21/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2758	3	3	3	0.00
21/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1162	1	1	1	0.00
21/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1143	1	1	1	0.00
21/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1125	1	1	1	0.00
21/10/2021	R214 On 05-May-22			Bond Future	11.29	65.0016	64.1835	65.0016	441.00
21/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3783	4	4	4	0.00
21/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3818	4	4	4	0.00
21/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3853	4	4	4	0.00
21/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1471	1	1	1	0.00
21/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1455	1	1	1	0.00
21/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1440	1	1	1	0.00
21/10/2021	R214 On 04-August-22			Bond Future	11.48	65.7645	64.9362	65.7645	0.00
21/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1592	2	2	2	0.00
21/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1613	2	2	2	0.00
21/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1634	2	2	2	0.00
21/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4320	4	4	4	0.00
21/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4285	4	4	4	0.00
21/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4355	4	4	4	0.00
21/10/2021	R214 On 03-November-22			Bond Future	11.66	64.1478	62.4963	64.1478	0.00
21/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	1598	0	2	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
21/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	1652	0	2	0	0.00
21/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	1705	0	2	0	0.00
21/10/2021	R248 On 04-November-21			Bond Future	10.90	84.2469	83.1592	84.2469	92,321.00
21/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	2	0	0	0	1,050.00
21/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	7	0	0	0	0.00
21/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	12147	13	12	13	0.00
21/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	12093	13	12	13	0.00
21/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	12201	13	12	13	0.00
21/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	488	1	0	1	1,050.00
21/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1205	1	1	1	0.00
21/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	5332	4	5	4	0.00
21/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
21/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4537	3	5	3	0.00
21/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10406	9	10	9	0.00
21/10/2021	R248 On 03-February-22			Bond Future	11.08	85.1946	84.0941	85.1946	177,259.00
21/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1098	2	1	2	1,300.00
21/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	1977	3	2	3	100.00
21/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	268	0	0	0	900.00
21/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	4003	5	4	5	0.00
21/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	670	1	1	1	0.00
21/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	507	1	1	1	100.00
21/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1653	2	2	2	900.00
21/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	3908	5	4	5	0.00
21/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	3955	5	4	5	0.00
21/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	125	0	0	0	1,300.00
21/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	64	0	0	0	0.00
21/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	10023	9	10	9	0.00
21/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8396	7	8	7	0.00
21/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1239	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
21/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	6903	6	7	6	0.00
21/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	2955	2	3	2	0.00
21/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	4948	4	5	4	0.00
21/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1258	1	1	1	0.00
21/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2564	2	3	2	0.00
21/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1277	1	1	1	0.00
21/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3866	3	4	3	0.00
21/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5559	5	6	5	0.00
21/10/2021	R248 On 05-May-22			Bond Future	11.26	81.7853	80.6716	81.7853	2,035.00
21/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5187	6	5	6	0.00
21/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	5096	6	5	6	0.00
21/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	5141	6	5	6	0.00
21/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1639	1	2	1	0.00
21/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1605	1	2	1	0.00
21/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1622	1	2	1	0.00
21/10/2021	R248 On 04-August-22			Bond Future	11.45	82.7454	81.6177	82.7454	0.00
21/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2091	3	2	3	0.00
21/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	2037	2	2	2	0.00
21/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2064	3	2	3	0.00
21/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5203	5	5	5	0.00
21/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5247	5	5	5	0.00
21/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5158	4	5	4	0.00
21/10/2021	R248 On 03-November-22			Bond Future	11.64	80.4026	78.2582	80.4026	0.00
21/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	0	0	0	0	0.00
21/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	2212	0	2	0	0.00
21/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	2144	0	2	0	0.00
21/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	2077	0	2	0	0.00