



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	2025 On 04-November-21			Bond Future	154.95	155.5173	154.9540	155.5173	1,995.00
18/10/2021	2025 On 03-February-22			Bond Future	155.15	155.7182	155.1481	155.7182	3,794.00
18/10/2021	2025 On 05-May-22			Bond Future	157.01	157.5831	157.0058	157.5831	164.00
18/10/2021	2025 On 04-August-22			Bond Future	157.33	157.9163	157.3332	157.9163	0.00
18/10/2021	2025 On 03-November-22			Bond Future	157.90	157.9000	157.9000	157.9000	0.00
18/10/2021	2029 On 04-November-21			Bond Future	114.12	114.7466	114.1176	114.7466	2,232.00
18/10/2021	2029 On 03-February-22			Bond Future	115.43	116.0635	115.4266	116.0635	2,576.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	2029 On 05-May-22			Bond Future	115.61	116.2540	115.6098	116.2540	186.00
18/10/2021	2029 On 04-August-22			Bond Future	117.04	117.6933	117.0410	117.6933	0.00
18/10/2021	2029 On 03-November-22			Bond Future	117.62	117.6200	117.6200	117.6200	0.00
18/10/2021	2030 On 04-November-21			Bond Future	9.52	94.0500	9.5155	94.0500	93,091.00
18/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	3	0	3	0	3,250.00
18/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	4	0	4	0	300.00
18/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	5	0	5	0	560.00
18/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	258	0	258	0	0.00
18/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	427	1	427	1	560.00
18/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	2139	3	2139	3	29.00
18/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5483	6	5483	6	0.00
18/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5580	6	5580	6	0.00
18/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9519	10	9519	10	0.00
18/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	194	0	194	0	0.00
18/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
18/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	143	0	143	0	29.00
18/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	335	1	335	1	0.00
18/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8685	9	8685	9	0.00
18/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5531	6	5531	6	0.00
18/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	2	0	2	0	0.00
18/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
18/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1219	1	1219	1	9,100.00
18/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	1043	1	1043	1	0.00
18/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	2	0	2	0	0.00
18/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1411	1	1411	1	0.00
18/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	6928	7	6928	7	0.00
18/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4072	4	4072	4	0.00
18/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1618	1	1618	1	5,000.00
18/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	2	0	2	0	0.00
18/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
18/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	127	0	127	0	0.00
18/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	3906	4	3906	4	0.00
18/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	1837	2	1837	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4184	4	4184	4	0.00
18/10/2021	2030 On 03-February-22			Bond Future	9.73	91.1020	9.7335	91.1020	66,148.00
18/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	1051	1	1051	1	0.00
18/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	1072	1	1072	1	0.00
18/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1420	2	1420	2	1,000.00
18/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1879	2	1879	2	0.00
18/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5811	6	5811	6	0.00
18/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	1092	1	1092	1	0.00
18/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	74	0	74	0	101.00
18/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	900	1	900	1	0.00
18/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	269	0	269	0	1,000.00
18/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	4944	5	4944	5	0.00
18/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	2892	3	2892	3	101.00
18/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7305	7	7305	7	0.00
18/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2559	2	2559	2	0.00
18/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	316	0	316	0	1,000.00
18/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1642	1	1642	1	101.00
18/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2107	2	2107	2	0.00
18/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2591	2	2591	2	0.00
18/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2624	2	2624	2	0.00
18/10/2021	2030 On 05-May-22			Bond Future	9.96	92.1718	9.9599	92.1718	14,728.00
18/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	437	1	437	1	1,800.00
18/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	990	1	990	1	0.00
18/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2905	3	2905	3	0.00
18/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2934	3	2934	3	0.00
18/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	379	0	379	0	200.00
18/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5856	6	5856	6	0.00
18/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	38	0	38	0	200.00
18/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2964	3	2964	3	0.00
18/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2244	2	2244	2	0.00
18/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	101	0	101	0	1,800.00
18/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	200	0	200	0	1,073.00
18/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9706	9	9706	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1738	2	1738	2	0.00
18/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	5932	6	5932	6	0.00
18/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6303	6	6303	6	0.00
18/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	11984	12	11984	12	0.00
18/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	7970	8	7970	8	0.00
18/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	713	1	713	1	1,800.00
18/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2293	2	2293	2	1,073.00
18/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1757	2	1757	2	200.00
18/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1776	2	1776	2	0.00
18/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4072	4	4072	4	1,073.00
18/10/2021	2030 On 04-August-22			Bond Future	10.20	89.2382	10.2038	89.2382	0.00
18/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	636	1	636	1	800.00
18/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	191	0	191	0	800.00
18/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1264	1	1264	1	0.00
18/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1281	1	1281	1	0.00
18/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4861	5	4861	5	0.00
18/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1298	1	1298	1	0.00
18/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4434	4	4434	4	0.00
18/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1396	1	1396	1	800.00
18/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4466	4	4466	4	0.00
18/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4500	4	4500	4	0.00
18/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	9882	10	9882	10	0.00
18/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6356	6	6356	6	0.00
18/10/2021	2030 On 03-November-22			Bond Future	10.09	91.6040	10.0900	91.6040	0.00
18/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	47	0	47	0	0.00
18/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	47	0	47	0	0.00
18/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2032 On 04-November-21			Bond Future	10.11	89.4654	10.1148	89.4654	91,690.00
18/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	2	0	2	0	700.00
18/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8670	9	8670	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	13981	14	13981	14	0.00
18/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	160	0	160	0	700.00
18/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8568	9	8568	9	0.00
18/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8619	9	8619	9	0.00
18/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
18/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	4738	4	4738	4	0.00
18/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	1840	2	1840	2	0.00
18/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2032 On 03-February-22			Bond Future	10.33	90.4699	10.3296	90.4699	101,764.00
18/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	378	0	378	0	210.00
18/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2240	3	2240	3	0.00
18/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1927	2	1927	2	0.00
18/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	3919	4	3919	4	0.00
18/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	805	1	805	1	900.00
18/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1341	2	1341	2	0.00
18/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2208	2	2208	2	0.00
18/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	4128	4	4128	4	0.00
18/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	44	0	44	0	198.00
18/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	91	0	91	0	97.00
18/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	323	0	323	0	1,050.00
18/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	439	1	439	1	0.00
18/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	334	0	334	0	400.00
18/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2144	2	2144	2	0.00
18/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2176	2	2176	2	0.00
18/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	645	1	645	1	0.00
18/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2507	3	2507	3	0.00
18/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	2971	3	2971	3	0.00
18/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	2934	3	2934	3	0.00
18/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	4908	5	4908	5	0.00
18/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	540	0	540	0	210.00
18/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1150	1	1150	1	1,050.00

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18/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8582	8	8582	8	0.00
18/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1132	1	1132	1	97.00
18/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1385	1	1385	1	210.00
18/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1812	2	1812	2	400.00
18/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3647	3	3647	3	198.00
18/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1564	1	1564	1	198.00
18/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1611	1	1611	1	0.00
18/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1635	1	1635	1	0.00
18/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	4709	4	4709	4	0.00
18/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3278	3	3278	3	900.00
18/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	4759	4	4759	4	0.00
18/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7173	7	7173	7	0.00
18/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	716	1	716	1	400.00
18/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1587	1	1587	1	0.00
18/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2421	2	2421	2	97.00
18/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	775	1	775	1	900.00
18/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4513	4	4513	4	0.00
18/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4274	4	4274	4	1,050.00
18/10/2021	2032 On 05-May-22			Bond Future	10.55	87.3855	10.5486	87.3855	20,384.00
18/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	3945	4	3945	4	0.00
18/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1450	2	1450	2	780.00
18/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	480	1	480	1	780.00
18/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1712	2	1712	2	993.00
18/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	4018	4	4018	4	0.00
18/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	3982	4	3982	4	0.00
18/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4546	5	4546	5	0.00
18/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3800	4	3800	4	0.00
18/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1481	1	1481	1	993.00
18/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1415	1	1415	1	0.00
18/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3143	3	3143	3	0.00
18/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1181	1	1181	1	780.00
18/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1399	1	1399	1	0.00
18/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1384	1	1384	1	0.00

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18/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	6008	6	6008	6	0.00
18/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3499	3	3499	3	0.00
18/10/2021	2032 On 04-August-22			Bond Future	10.78	88.3968	10.7764	88.3968	0.00
18/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5656	6	5656	6	0.00
18/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1533	2	1533	2	0.00
18/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6766	7	6766	7	0.00
18/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1554	2	1554	2	0.00
18/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1574	2	1574	2	0.00
18/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	748	1	748	1	800.00
18/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	209	0	209	0	800.00
18/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10555	10	10555	10	0.00
18/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6607	6	6607	6	0.00
18/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4666	4	4666	4	0.00
18/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4630	4	4630	4	0.00
18/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1124	1	1124	1	0.00
18/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1434	1	1434	1	800.00
18/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4595	4	4595	4	0.00
18/10/2021	2032 On 03-November-22			Bond Future	10.66	86.7813	10.6600	86.7813	0.00
18/10/2021	2033 On 04-November-21			Bond Future	108.30	108.9673	108.3044	108.9673	2,117.00
18/10/2021	2033 On 03-February-22			Bond Future	109.55	110.2178	109.5467	110.2178	7,143.00
18/10/2021	2033 On 05-May-22			Bond Future	109.58	110.2582	109.5792	110.2582	2,121.00
18/10/2021	2033 On 04-August-22			Bond Future	110.94	111.6232	110.9358	111.6232	0.00
18/10/2021	2033 On 03-November-22			Bond Future	111.55	111.5500	111.5500	111.5500	0.00
18/10/2021	2037 On 04-November-21			Bond Future	10.75	85.9572	10.7471	85.9572	71,143.00
18/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11909	12	11909	12	0.00
18/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11960	12	11960	12	0.00
18/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4635	5	4635	5	600.00
18/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	9218	10	9218	10	0.00
18/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	12011	12	12011	12	0.00
18/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
18/10/2021	2037 On 04-November-21	12,82	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	21	0	21	0	0.00
18/10/2021	2037 On 04-November-21	12,83	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
18/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2037 On 03-February-22			Bond Future	10.95	82.6682	10.9484	82.6682	96,421.00
18/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	4154	4	4154	4	0.00
18/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	4109	4	4109	4	0.00
18/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	4065	4	4065	4	0.00
18/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	964	1	964	1	0.00
18/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	994	1	994	1	0.00
18/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	979	1	979	1	0.00
18/10/2021	2037 On 05-May-22			Bond Future	11.15	83.6390	11.1533	83.6390	11,855.00
18/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	5331	6	5331	6	0.00
18/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	5288	6	5288	6	0.00
18/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	5244	5	5244	5	0.00
18/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1282	1	1282	1	0.00
18/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1310	1	1310	1	0.00
18/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1296	1	1296	1	0.00
18/10/2021	2037 On 04-August-22			Bond Future	11.37	80.3515	11.3704	80.3515	0.00
18/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3374	4	3374	4	0.00
18/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1936	2	1936	2	0.00
18/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	592	1	592	1	50.00
18/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1912	2	1912	2	0.00
18/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1887	2	1887	2	0.00
18/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	4822	5	4822	5	0.00
18/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	4745	5	4745	5	0.00
18/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	8708	8	8708	8	0.00
18/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3080	3	3080	3	50.00
18/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	4783	5	4783	5	50.00
18/10/2021	2037 On 03-November-22			Bond Future	11.31	82.6285	11.3100	82.6285	0.00
18/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	60	0	60	0	0.00
18/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	60	0	60	0	0.00
18/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2037 On 03-November-22	11,32	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
18/10/2021	2038 On 04-November-21			Bond Future	121.68	121.8759	121.6813	121.8759	3,196.00
18/10/2021	2038 On 03-February-22			Bond Future	121.30	121.4929	121.2959	121.4929	4,177.00
18/10/2021	2038 On 05-May-22			Bond Future	122.75	122.9480	122.7483	122.9480	677.00
18/10/2021	2038 On 04-August-22			Bond Future	122.45	122.6502	122.4497	122.6502	0.00
18/10/2021	2038 On 03-November-22			Bond Future	122.00	122.0000	122.0000	122.0000	0.00
18/10/2021	2040 On 04-November-21			Bond Future	10.87	88.0305	10.8710	88.0305	52,816.00
18/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	12483	13	12483	13	0.00
18/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	12376	13	12376	13	0.00
18/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	12429	13	12429	13	0.00
18/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2040 On 03-February-22			Bond Future	11.07	84.5145	11.0671	84.5145	54,456.00
18/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	4302	5	4302	5	0.00
18/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4349	5	4349	5	0.00
18/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4397	5	4397	5	0.00
18/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1014	1	1014	1	0.00
18/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	998	1	998	1	0.00
18/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	983	1	983	1	0.00
18/10/2021	2040 On 05-May-22			Bond Future	11.27	85.5070	11.2661	85.5070	8,550.00
18/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5526	6	5526	6	0.00
18/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	201	0	201	0	1,200.00
18/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5481	6	5481	6	0.00
18/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	1016	1	1016	1	1,200.00
18/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5572	6	5572	6	0.00
18/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10935	11	10935	11	0.00
18/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	482	0	482	0	1,200.00
18/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1452	1	1452	1	0.00
18/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	5789	6	5789	6	0.00
18/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1467	1	1467	1	0.00
18/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1482	1	1482	1	0.00
18/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	10614	10	10614	10	0.00
18/10/2021	2040 On 04-August-22			Bond Future	11.48	81.9904	11.4769	81.9904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	2114	2	2114	2	0.00
18/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	2141	2	2141	2	0.00
18/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	2167	2	2167	2	0.00
18/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	4959	5	4959	5	0.00
18/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5000	5	5000	5	0.00
18/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5041	5	5041	5	0.00
18/10/2021	2040 On 03-November-22			Bond Future	11.40	84.4793	11.4000	84.4793	0.00
18/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	64	0	64	0	0.00
18/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	64	0	64	0	0.00
18/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 04-November-21			Bond Future	10.88	84.8625	10.8839	84.8625	22,206.00
18/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	12377	13	12377	13	0.00
18/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	12431	13	12431	13	0.00
18/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	12484	13	12484	13	0.00
18/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 03-February-22			Bond Future	11.07	81.4360	11.0696	81.4360	42,635.00
18/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	4532	5	4532	5	0.00
18/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	4434	5	4434	5	0.00
18/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	4483	5	4483	5	0.00
18/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	966	1	966	1	0.00
18/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	981	1	981	1	0.00
18/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	951	1	951	1	0.00
18/10/2021	2044 On 05-May-22			Bond Future	11.26	82.3925	11.2577	82.3925	5,735.00
18/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5711	6	5711	6	0.00
18/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5618	6	5618	6	0.00
18/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5665	6	5665	6	0.00
18/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1431	1	1431	1	0.00
18/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1446	1	1446	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1416	1	1416	1	0.00
18/10/2021	2044 On 04-August-22			Bond Future	11.46	78.9651	11.4565	78.9651	0.00
18/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2350	2	2350	2	0.00
18/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2294	2	2294	2	0.00
18/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2322	2	2322	2	0.00
18/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	4765	5	4765	5	0.00
18/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	4805	5	4805	5	0.00
18/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	4724	5	4724	5	0.00
18/10/2021	2044 On 03-November-22			Bond Future	11.40	81.3110	11.4000	81.3110	0.00
18/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	65	0	65	0	0.00
18/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	0	0	0	0	0.00
18/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	65	0	65	0	0.00
18/10/2021	2046 On 04-November-21			Bond Future	109.00	109.3314	109.0006	109.3314	9,554.00
18/10/2021	2046 On 03-February-22			Bond Future	110.25	110.5860	110.2508	110.5860	13,054.00
18/10/2021	2046 On 05-May-22			Bond Future	109.69	110.0258	109.6873	110.0258	171.00
18/10/2021	2046 On 04-August-22			Bond Future	111.05	111.3881	111.0454	111.3881	0.00
18/10/2021	2046 On 03-November-22			Bond Future	111.41	111.4100	111.4100	111.4100	0.00
18/10/2021	2050 On 04-November-21			Bond Future	112.15	112.3146	112.1455	112.3146	3,193.00
18/10/2021	2050 On 03-February-22			Bond Future	111.45	111.6225	111.4511	111.6225	7,284.00
18/10/2021	2050 On 05-May-22			Bond Future	112.79	112.9594	112.7858	112.9594	379.00
18/10/2021	2050 On 04-August-22			Bond Future	112.16	112.3379	112.1637	112.3379	0.00
18/10/2021	2050 On 03-November-22			Bond Future	112.91	112.9100	112.9100	112.9100	0.00
18/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	AL37 On 04-November-21			Index Future	791.58	795.8690	791.5780	795.8690	0.00
18/10/2021	AL37 On 03-February-22			Index Future	800.45	804.8050	800.4530	804.8050	0.00
18/10/2021	AL37 On 05-May-22			Index Future	809.84	814.2460	809.8380	814.2460	0.00
18/10/2021	AL37 On 04-August-22			Index Future	819.56	824.0290	819.5640	824.0290	0.00
18/10/2021	AL37 On 03-November-22			Index Future	825.54	825.5400	825.5400	825.5400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	AL7T On 04-November-21			Index Future	900.60	904.2250	900.6040	904.2250	0.00
18/10/2021	AL7T On 03-February-22			Index Future	910.70	914.3770	910.7010	914.3770	0.00
18/10/2021	AL7T On 05-May-22			Index Future	921.38	925.1040	921.3790	925.1040	0.00
18/10/2021	AL7T On 04-August-22			Index Future	932.45	936.2180	932.4450	936.2180	0.00
18/10/2021	AL7T On 03-November-22			Index Future	937.67	937.6700	937.6700	937.6700	0.00
18/10/2021	ALBI On 04-November-21			Index Future	798.48	801.4140	798.4830	801.4140	115.00
18/10/2021	ALBI On 03-February-22			Index Future	807.44	810.4120	807.4360	810.4120	136.00
18/10/2021	ALBI On 05-May-22			Index Future	816.90	819.9190	816.9020	819.9190	29.00
18/10/2021	ALBI On 04-August-22			Index Future	826.71	829.7700	826.7140	829.7700	0.00
18/10/2021	ALBI On 03-November-22			Index Future	831.00	831.0000	831.0000	831.0000	0.00
18/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2021	ES33 On 04-November-21			Bond Future	11.48	75.9247	11.4770	75.9247	0.00
18/10/2021	ES33 On 03-February-22			Bond Future	11.73	76.7960	11.7283	76.7960	263.00
18/10/2021	ES33 On 05-May-22			Bond Future	11.98	73.9385	11.9799	73.9385	87.00
18/10/2021	ES33 On 04-August-22			Bond Future	12.24	74.8064	12.2424	74.8064	0.00
18/10/2021	ES33 On 03-November-22			Bond Future	12.19	73.2763	12.1900	73.2763	0.00
18/10/2021	ES42 On 04-November-21			Bond Future	11.95	74.4283	11.9473	74.4283	0.00
18/10/2021	ES42 On 03-February-22			Bond Future	12.18	75.2824	12.1760	75.2824	3,587.00
18/10/2021	ES42 On 05-May-22			Bond Future	12.41	71.9256	12.4131	71.9256	1,192.00
18/10/2021	ES42 On 04-August-22			Bond Future	12.65	72.7684	12.6537	72.7684	0.00
18/10/2021	ES42 On 03-November-22			Bond Future	12.58	70.9040	12.5800	70.9040	0.00
18/10/2021	GOVI On 04-November-21			GOVI	788.24	791.1720	788.2420	791.1720	57.00
18/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	598220	63	598220	63	0.00
18/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	598320	63	598320	63	0.00
18/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	598420	63	598420	63	0.00
18/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 03-February-22			GOVI	797.08	800.0550	797.0800	800.0550	932.00
18/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	43400	7	43400	7	0.00
18/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	43300	7	43300	7	0.00
18/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	43200	7	43200	7	0.00
18/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 05-May-22			GOVI	806.43	809.4410	806.4250	809.4410	0.00
18/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	181950	21	181950	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	181850	21	181850	21	0.00
18/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	181750	21	181750	21	0.00
18/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 04-August-22			GOVI	816.11	819.1660	816.1100	819.1660	0.00
18/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	31700	0	31700	0	0.00
18/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	31600	0	31600	0	0.00
18/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	31500	0	31500	0	0.00
18/10/2021	GOVI On 03-November-22			GOVI	820.42	820.4200	820.4200	820.4200	0.00
18/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	100	0	100	0	0.00
18/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
18/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	100	0	100	0	0.00
18/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2021	IGOV On 04-November-21			Index Future	297.40	298.0520	297.3960	298.0520	31.00
18/10/2021	IGOV On 03-February-22			Index Future	300.81	301.4720	300.8050	301.4720	485.00
18/10/2021	IGOV On 05-May-22			Index Future	304.40	305.0820	304.4040	305.0820	16.00
18/10/2021	IGOV On 04-August-22			Index Future	308.13	308.8190	308.1320	308.8190	0.00
18/10/2021	IGOV On 03-November-22			Index Future	308.73	308.7300	308.7300	308.7300	0.00
18/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
18/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
18/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
18/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
18/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2700	3.7500	96.2700	50,000.00
18/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.9950	4.0650	95.9950	0.00
18/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.14	95.9200	4.1400	95.9200	0.00
18/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.47	95.6400	4.4700	95.6400	0.00
18/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.59	95.5750	4.5850	95.5750	0.00
18/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.19	94.9750	5.1900	94.9750	72.00
18/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.41	94.7700	5.4050	94.7700	0.00
18/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.07	94.1200	6.0700	94.1200	68.00
18/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.25	93.9550	6.2500	93.9550	0.00
18/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.69	93.5250	6.6850	93.5250	0.00
18/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.91	93.3150	6.9100	93.3150	0.00
18/10/2021	R023 On 04-November-21			Bond Future	5.48	104.4204	5.4752	104.4204	6,979.00
18/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	722	1	722	1	0.00
18/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	735	1	735	1	0.00
18/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	709	1	709	1	0.00
18/10/2021	R023 On 03-February-22			Bond Future	5.72	105.5927	5.7237	105.5927	11,219.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	21	0	21	0	0.00
18/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	23	0	23	0	0.00
18/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	25	0	25	0	0.00
18/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	689	1	689	1	0.00
18/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	697	1	697	1	0.00
18/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	706	1	706	1	0.00
18/10/2021	R023 On 05-May-22			Bond Future	6.03	102.9218	6.0316	102.9218	777.00
18/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	402	0	402	0	0.00
18/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	407	0	407	0	0.00
18/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	413	0	413	0	0.00
18/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	194	0	194	0	0.00
18/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	197	0	197	0	0.00
18/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	199	0	199	0	0.00
18/10/2021	R023 On 04-August-22			Bond Future	6.56	104.1365	6.5648	104.1365	0.00
18/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	110	0	110	0	0.00
18/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	112	0	112	0	0.00
18/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	114	0	114	0	0.00
18/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	397	0	397	0	0.00
18/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	400	0	400	0	0.00
18/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	404	0	404	0	0.00
18/10/2021	R023 On 03-November-22			Bond Future	6.26	101.9173	6.2600	101.9173	0.00
18/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	3	0	3	0	0.00
18/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	3	0	3	0	0.00
18/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 04-November-21			Bond Future	10.56	90.0405	10.5643	90.0405	45,338.00
18/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	124	0	124	0	782.00
18/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	7190	7	7190	7	0.00
18/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	153	0	153	0	150.00
18/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3998	4	3998	4	0.00
18/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17818	18	17818	18	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11354	12	11354	12	0.00
18/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	11406	12	11406	12	0.00
18/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	1007	1	1007	1	400.00
18/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	933	1	933	1	0.00
18/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	11459	12	11459	12	0.00
18/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	3302	4	3302	4	0.00
18/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	51	0	51	0	350.00
18/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	55	0	55	0	400.00
18/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	2988	3	2988	3	0.00
18/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2318	2	2318	2	0.00
18/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3051	3	3051	3	0.00
18/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	66	0	66	0	782.00
18/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	33	0	33	0	350.00
18/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	704	1	704	1	350.00
18/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	649	1	649	1	0.00
18/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	1	0	1	0	782.00
18/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
18/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2147	2	2147	2	0.00
18/10/2021	R035 On 03-February-22			Bond Future	10.78	91.0515	10.7770	91.0515	82,963.00
18/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	682	1	682	1	500.00
18/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	3059	3	3059	3	0.00
18/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3846	4	3846	4	0.00
18/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	149	0	149	0	683.00
18/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4247	4	4247	4	0.00
18/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	461	1	461	1	280.00
18/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6902	7	6902	7	0.00
18/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	718	1	718	1	200.00
18/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	875	1	875	1	0.00
18/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	896	1	896	1	1,600.00
18/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1549	2	1549	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1667	2	1667	2	0.00
18/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2980	3	2980	3	0.00
18/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3300	4	3300	4	0.00
18/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3760	4	3760	4	0.00
18/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3803	4	3803	4	0.00
18/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	4023	4	4023	4	0.00
18/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4522	5	4522	5	0.00
18/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	6155	6	6155	6	0.00
18/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	274	0	274	0	200.00
18/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	5883	6	5883	6	0.00
18/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	476	0	476	0	280.00
18/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	805	1	805	1	683.00
18/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	957	1	957	1	200.00
18/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	885	1	885	1	500.00
18/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1035	1	1035	1	0.00
18/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1052	1	1052	1	0.00
18/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1375	1	1375	1	1,600.00
18/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2603	2	2603	2	200.00
18/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3628	3	3628	3	0.00
18/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3673	4	3673	4	500.00
18/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4042	4	4042	4	0.00
18/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4138	4	4138	4	0.00
18/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	379	0	379	0	1,800.00
18/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	4850	5	4850	5	0.00
18/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7280	7	7280	7	0.00
18/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1018	1	1018	1	0.00
18/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1252	1	1252	1	200.00
18/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2467	2	2467	2	683.00
18/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1418	1	1418	1	280.00
18/10/2021	R035 On 05-May-22			Bond Future	10.99	87.6425	10.9854	87.6425	8,926.00
18/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5255	5	5255	5	0.00
18/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	5170	5	5170	5	0.00
18/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	5212	5	5212	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
18/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1361	1	1361	1	0.00
18/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1376	1	1376	1	0.00
18/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1347	1	1347	1	0.00
18/10/2021	R035 On 04-August-22			Bond Future	11.20	88.6549	11.2042	88.6549	0.00
18/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1955	2	1955	2	0.00
18/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	3011	3	3011	3	0.00
18/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1931	2	1931	2	0.00
18/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	511	1	511	1	100.00
18/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1719	2	1719	2	0.00
18/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1907	2	1907	2	0.00
18/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4835	5	4835	5	0.00
18/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5146	5	5146	5	100.00
18/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9143	9	9143	9	0.00
18/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4798	5	4798	5	0.00
18/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3450	3	3450	3	100.00
18/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4760	5	4760	5	0.00
18/10/2021	R035 On 03-November-22			Bond Future	11.14	86.6848	11.1400	86.6848	0.00
18/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	59	0	59	0	0.00
18/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	59	0	59	0	0.00
18/10/2021	R186 On 04-November-21			Bond Future	8.04	114.8434	8.0387	114.8434	42,091.00
18/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	686	1	686	1	0.00
18/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3156	4	3156	4	0.00
18/10/2021	R186 On 04-November-21		Call	Bond Future	14185	15	14185	15	0.00
18/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	660	1	660	1	0.00
18/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	119	0	119	0	0.00
18/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	635	1	635	1	0.00
18/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	410	0	410	0	0.00
18/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	392	0	392	0	0.00
18/10/2021	R186 On 04-November-21		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
18/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	6	0	6	0	15,177.00
18/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	374	0	374	0	0.00
18/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1306	1	1306	1	15,177.00
18/10/2021	R186 On 03-February-22			Bond Future	8.27	110.8514	8.2685	110.8514	37,973.00
18/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	146	0	146	0	0.00
18/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	150	0	150	0	0.00
18/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	155	0	155	0	0.00
18/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4274	4	4274	4	0.00
18/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4313	4	4313	4	0.00
18/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4353	4	4353	4	0.00
18/10/2021	R186 On 05-May-22			Bond Future	8.51	112.1526	8.5120	112.1526	4,404.00
18/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1315	2	1315	2	0.00
18/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1333	2	1333	2	0.00
18/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	1997	2	1997	2	0.00
18/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	66	0	66	0	3,600.00
18/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	679	1	679	1	435.00
18/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1351	2	1351	2	0.00
18/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	202	0	202	0	435.00
18/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	293	0	293	0	3,600.00
18/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4443	4	4443	4	0.00
18/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	5179	5	5179	5	0.00
18/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	2108	2	2108	2	0.00
18/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3197	3	3197	3	0.00
18/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7357	7	7357	7	0.00
18/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1496	1	1496	1	4,035.00
18/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	2130	2	2130	2	0.00
18/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2152	2	2152	2	0.00
18/10/2021	R186 On 04-August-22			Bond Future	8.78	108.1810	8.7772	108.1810	0.00
18/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	124	0	124	0	3,600.00
18/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	917	1	917	1	0.00
18/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	931	1	931	1	0.00
18/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	945	1	945	1	0.00
18/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4477	5	4477	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
18/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	702	1	702	1	3,600.00
18/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	843	1	843	1	3,600.00
18/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3299	3	3299	3	0.00
18/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3323	3	3323	3	0.00
18/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3347	3	3347	3	0.00
18/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	7128	6	7128	6	0.00
18/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3782	3	3782	3	0.00
18/10/2021	R186 On 03-November-22			Bond Future	8.54	110.6823	8.5400	110.6823	0.00
18/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	36	0	36	0	0.00
18/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	36	0	36	0	0.00
18/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R197 On 04-November-21			Bond Future	328.02	328.9472	328.0158	328.9472	1,189.00
18/10/2021	R197 On 03-February-22			Bond Future	323.54	324.4857	323.5422	324.4857	952.00
18/10/2021	R197 On 05-May-22			Bond Future	327.42	328.3720	327.4164	328.3720	237.00
18/10/2021	R197 On 04-August-22			Bond Future	323.09	324.0513	323.0891	324.0513	0.00
18/10/2021	R197 On 03-November-22			Bond Future	323.88	323.8800	323.8800	323.8800	0.00
18/10/2021	R202 On 04-November-21			Bond Future	242.16	242.0829	242.1635	242.0829	4,415.00
18/10/2021	R202 On 03-February-22			Bond Future	240.57	240.4861	240.5667	240.4861	7,889.00
18/10/2021	R202 On 05-May-22			Bond Future	243.45	243.3661	243.4471	243.3661	413.00
18/10/2021	R202 On 04-August-22			Bond Future	242.01	241.9248	242.0094	241.9248	0.00
18/10/2021	R202 On 03-November-22			Bond Future	241.76	241.7600	241.7600	241.7600	0.00
18/10/2021	R209 On 04-November-21			Bond Future	10.51	69.6470	10.5136	69.6470	24,771.00
18/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
18/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	185	0	185	0	0.00
18/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	8536	9	8536	9	0.00
18/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	25	0	25	0	0.00
18/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7691	8	7691	8	0.00
18/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	8490	9	8490	9	0.00
18/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	8583	9	8583	9	0.00
18/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	676	1	676	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
18/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3005	3	3005	3	3,100.00
18/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	1692	2	1692	2	4,250.00
18/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	753	1	753	1	150.00
18/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6059	6	6059	6	0.00
18/10/2021	R209 On 03-February-22			Bond Future	10.70	70.4290	10.6978	70.4290	6,558.00
18/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2923	3	2923	3	0.00
18/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2886	3	2886	3	0.00
18/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2850	3	2850	3	0.00
18/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1113	1	1113	1	0.00
18/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1096	1	1096	1	0.00
18/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1080	1	1080	1	0.00
18/10/2021	R209 On 05-May-22			Bond Future	10.88	68.1144	10.8835	68.1144	3,326.00
18/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	4173	4	4173	4	0.00
18/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	6297	7	6297	7	0.00
18/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1978	2	1978	2	0.00
18/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	4101	4	4101	4	0.00
18/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	4137	4	4137	4	0.00
18/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	323	0	323	0	5,750.00
18/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	6799	7	6799	7	0.00
18/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1249	1	1249	1	0.00
18/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1263	1	1263	1	0.00
18/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2698	3	2698	3	6,500.00
18/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	679	1	679	1	6,500.00
18/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1235	1	1235	1	0.00
18/10/2021	R209 On 04-August-22			Bond Future	11.07	68.9016	11.0745	68.9016	0.00
18/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1596	2	1596	2	0.00
18/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1554	2	1554	2	0.00
18/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1575	2	1575	2	0.00
18/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4229	4	4229	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4263	4	4263	4	0.00
18/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4195	4	4195	4	0.00
18/10/2021	R209 On 03-November-22			Bond Future	11.02	67.6603	11.0200	67.6603	0.00
18/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	52	0	52	0	0.00
18/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	52	0	52	0	0.00
18/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R210 On 04-November-21			Bond Future	212.27	213.3970	212.2729	213.3970	1,253.00
18/10/2021	R210 On 03-February-22			Bond Future	214.71	215.8459	214.7079	215.8459	1,381.00
18/10/2021	R210 On 05-May-22			Bond Future	214.42	215.5738	214.4231	215.5738	104.00
18/10/2021	R210 On 04-August-22			Bond Future	217.08	218.2430	217.0777	218.2430	0.00
18/10/2021	R210 On 03-November-22			Bond Future	218.11	218.1100	218.1100	218.1100	0.00
18/10/2021	R212 On 04-November-21			Bond Future	175.70	175.8776	175.6974	175.8776	3,105.00
18/10/2021	R213 On 04-November-21			Bond Future	9.86	84.5626	9.8599	84.5626	7,138.00
18/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	6215	7	6215	7	0.00
18/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6263	7	6263	7	0.00
18/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6311	7	6311	7	0.00
18/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R213 On 03-February-22			Bond Future	10.07	85.5120	10.0750	85.5120	16,373.00
18/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	245	0	245	0	430.00
18/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	654	1	654	1	0.00
18/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	974	1	974	1	0.00
18/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1421	2	1421	2	0.00
18/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1446	2	1446	2	0.00
18/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1924	2	1924	2	0.00
18/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1982	2	1982	2	0.00
18/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3409	4	3409	4	0.00
18/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	204	0	204	0	220.00
18/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2220	2	2220	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1471	2	1471	2	0.00
18/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1522	2	1522	2	0.00
18/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3672	4	3672	4	0.00
18/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	44	0	44	0	200.00
18/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	75	0	75	0	102.00
18/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	6988	7	6988	7	0.00
18/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	7935	8	7935	8	0.00
18/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	683	1	683	1	220.00
18/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	1909	2	1909	2	430.00
18/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	764	1	764	1	430.00
18/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	1962	2	1962	2	0.00
18/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	4801	4	4801	4	0.00
18/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3253	3	3253	3	200.00
18/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1326	1	1326	1	102.00
18/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5148	5	5148	5	0.00
18/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1495	1	1495	1	220.00
18/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1540	1	1540	1	200.00
18/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	1988	2	1988	2	0.00
18/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2015	2	2015	2	0.00
18/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2615	2	2615	2	102.00
18/10/2021	R213 On 05-May-22			Bond Future	10.29	82.9839	10.2872	82.9839	0.00
18/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3285	4	3285	4	0.00
18/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3317	4	3317	4	0.00
18/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3253	4	3253	4	0.00
18/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1533	1	1533	1	0.00
18/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1549	1	1549	1	0.00
18/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1566	1	1566	1	0.00
18/10/2021	R213 On 04-August-22			Bond Future	10.51	83.9455	10.5118	83.9455	0.00
18/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1356	2	1356	2	0.00
18/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1321	1	1321	1	0.00
18/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1339	1	1339	1	0.00
18/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4383	4	4383	4	0.00
18/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4449	4	4449	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4416	4	4416	4	0.00
18/10/2021	R213 On 03-November-22			Bond Future	10.39	82.7480	10.3900	82.7480	0.00
18/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	48	0	48	0	0.00
18/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	48	0	48	0	0.00
18/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 04-November-21			Bond Future	10.87	66.5015	10.8685	66.5015	12,590.00
18/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	8307	9	8307	9	0.00
18/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	8214	8	8214	8	0.00
18/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	8260	9	8260	9	0.00
18/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 03-February-22			Bond Future	11.05	67.2481	11.0525	67.2481	10,639.00
18/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2921	3	2921	3	0.00
18/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2957	3	2957	3	0.00
18/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2994	3	2994	3	0.00
18/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1076	1	1076	1	0.00
18/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1059	1	1059	1	0.00
18/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1042	1	1042	1	0.00
18/10/2021	R214 On 05-May-22			Bond Future	11.23	64.7580	11.2314	64.7580	441.00
18/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	4015	4	4015	4	0.00
18/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	4051	4	4051	4	0.00
18/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	4087	4	4087	4	0.00
18/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1384	1	1384	1	0.00
18/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1369	1	1369	1	0.00
18/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1354	1	1354	1	0.00
18/10/2021	R214 On 04-August-22			Bond Future	11.42	65.5053	11.4178	65.5053	0.00
18/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1721	2	1721	2	0.00
18/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1743	2	1743	2	0.00
18/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1766	2	1766	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4140	4	4140	4	0.00
18/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4106	4	4106	4	0.00
18/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4174	4	4174	4	0.00
18/10/2021	R214 On 03-November-22			Bond Future	11.35	64.1478	11.3500	64.1478	0.00
18/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	54	0	54	0	0.00
18/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	54	0	54	0	0.00
18/10/2021	R248 On 04-November-21			Bond Future	10.84	83.8781	10.8381	83.8781	94,225.00
18/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	10	0	10	0	1,050.00
18/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	25	0	25	0	0.00
18/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	12532	13	12532	13	0.00
18/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	12586	13	12586	13	0.00
18/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	12640	13	12640	13	0.00
18/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	747	1	747	1	1,050.00
18/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1025	1	1025	1	0.00
18/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	4900	5	4900	5	0.00
18/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4116	4	4116	4	0.00
18/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	9967	10	9967	10	0.00
18/10/2021	R248 On 03-February-22			Bond Future	11.02	84.8198	11.0206	84.8198	175,355.00
18/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1275	1	1275	1	1,300.00
18/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	2224	2	2224	2	100.00
18/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	337	0	337	0	900.00
18/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	4343	5	4343	5	0.00
18/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1877	2	1877	2	900.00
18/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	4246	4	4246	4	0.00
18/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	4294	5	4294	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
18/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	87	0	87	0	0.00
18/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	615	1	615	1	100.00
18/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	800	1	800	1	0.00
18/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	164	0	164	0	1,300.00
18/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	7992	8	7992	8	0.00
18/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	4636	4	4636	4	0.00
18/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	9603	9	9603	9	0.00
18/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1138	1	1138	1	0.00
18/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	6530	6	6530	6	0.00
18/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	2738	3	2738	3	0.00
18/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1155	1	1155	1	0.00
18/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2370	2	2370	2	0.00
18/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1172	1	1172	1	0.00
18/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3601	3	3601	3	0.00
18/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5224	5	5224	5	0.00
18/10/2021	R248 On 05-May-22			Bond Future	11.20	81.4007	11.1979	81.4007	2,035.00
18/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5520	6	5520	6	0.00
18/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	5426	6	5426	6	0.00
18/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	5473	6	5473	6	0.00
18/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1527	1	1527	1	0.00
18/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1496	1	1496	1	0.00
18/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1511	1	1511	1	0.00
18/10/2021	R248 On 04-August-22			Bond Future	11.38	82.3404	11.3829	82.3404	0.00
18/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2276	2	2276	2	0.00
18/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	2219	2	2219	2	0.00
18/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2248	2	2248	2	0.00
18/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	4954	5	4954	5	0.00
18/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	4997	5	4997	5	0.00
18/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	4912	5	4912	5	0.00
18/10/2021	R248 On 03-November-22			Bond Future	11.31	80.4026	11.3100	80.4026	0.00
18/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	0	0	0	0	0.00
18/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	68	0	68	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	68	0	68	0	0.00
18/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	0	0	0	0	0.00
18/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	0	0	0	0	0.00