



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For 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
20/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	2025 On 04-November-21			Bond Future	154.84	154.7070	154.8447	154.7070	1,838.00
20/10/2021	2025 On 03-February-22			Bond Future	155.04	154.9055	155.0413	154.9055	4,632.00
20/10/2021	2025 On 05-May-22			Bond Future	156.91	156.7720	156.9083	156.7720	164.00
20/10/2021	2025 On 04-August-22			Bond Future	157.27	157.1282	157.2675	157.1282	0.00
20/10/2021	2025 On 03-November-22			Bond Future	157.90	157.9000	157.9000	157.9000	0.00
20/10/2021	2029 On 04-November-21			Bond Future	114.03	113.9966	114.0272	113.9966	2,232.00
20/10/2021	2029 On 03-February-22			Bond Future	115.34	115.3093	115.3382	115.3093	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
20/10/2021	2029 On 05-May-22			Bond Future	115.53	115.5001	115.5289	115.5001	186.00
20/10/2021	2029 On 04-August-22			Bond Future	116.98	116.9528	116.9813	116.9528	0.00
20/10/2021	2029 On 03-November-22			Bond Future	117.62	117.6200	117.6200	117.6200	0.00
20/10/2021	2030 On 04-November-21			Bond Future	9.38	94.2360	9.3751	94.2360	66,127.00
20/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	8	0	8	0	3,250.00
20/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	9	0	9	0	300.00
20/10/2021	2030 On 04-November-21	8.80	Call	Bond Future	13	0	13	0	560.00
20/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	465	0	465	0	0.00
20/10/2021	2030 On 04-November-21	9.40	Call	Bond Future	721	1	721	1	560.00
20/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2801	3	2801	3	29.00
20/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	6230	6	6230	6	0.00
20/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	6328	6	6328	6	0.00
20/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	10268	10	10268	10	0.00
20/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	362	0	362	0	0.00
20/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
20/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	275	0	275	0	29.00
20/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	584	1	584	1	0.00
20/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	9434	9	9434	9	0.00
20/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	6279	6	6279	6	0.00
20/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
20/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	719	1	719	1	9,100.00
20/10/2021	2030 On 04-November-21	9.40	Put	Bond Future	588	1	588	1	0.00
20/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	868	1	868	1	0.00
20/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	6178	6	6178	6	0.00
20/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	3329	4	3329	4	0.00
20/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1036	1	1036	1	5,000.00
20/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
20/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	41	0	41	0	0.00
20/10/2021	2030 On 04-November-21	8.80	Put	Bond Future	3164	3	3164	3	0.00
20/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	1221	1	1221	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
20/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	3440	4	3440	4	0.00
20/10/2021	2030 On 03-February-22			Bond Future	9.59	91.2938	9.5860	91.2938	76,973.00
20/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1340	1	1340	1	0.00
20/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1364	1	1364	1	0.00
20/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1770	2	1770	2	1,000.00
20/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	2293	2	2293	2	0.00
20/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	6480	6	6480	6	0.00
20/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1388	1	1388	1	0.00
20/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	111	0	111	0	101.00
20/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	1160	1	1160	1	0.00
20/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	378	0	378	0	1,000.00
20/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	4293	4	4293	4	0.00
20/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	2393	3	2393	3	101.00
20/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	6582	7	6582	7	0.00
20/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2095	2	2095	2	0.00
20/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	225	0	225	0	1,000.00
20/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1295	1	1295	1	101.00
20/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	1697	2	1697	2	0.00
20/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2124	2	2124	2	0.00
20/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2152	2	2152	2	0.00
20/10/2021	2030 On 05-May-22			Bond Future	9.80	92.3725	9.8040	92.3725	14,728.00
20/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	569	1	569	1	1,800.00
20/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1231	1	1231	1	0.00
20/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	3371	3	3371	3	0.00
20/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	3403	3	3403	3	0.00
20/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	498	0	498	0	200.00
20/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	6485	6	6485	6	0.00
20/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	54	0	54	0	200.00
20/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	3435	3	3435	3	0.00
20/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2648	3	2648	3	0.00
20/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	140	0	140	0	1,800.00
20/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	270	0	270	0	1,073.00
20/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	8969	9	8969	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
20/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1434	2	1434	2	0.00
20/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	5290	5	5290	5	0.00
20/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	5646	6	5646	6	0.00
20/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	11225	11	11225	11	0.00
20/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	7264	7	7264	7	0.00
20/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	567	1	567	1	1,800.00
20/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	1922	2	1922	2	1,073.00
20/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1450	2	1450	2	200.00
20/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1467	2	1467	2	0.00
20/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	3537	4	3537	4	1,073.00
20/10/2021	2030 On 04-August-22			Bond Future	10.04	89.4598	10.0363	89.4598	0.00
20/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	799	1	799	1	800.00
20/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	253	0	253	0	800.00
20/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1531	1	1531	1	0.00
20/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1550	1	1550	1	0.00
20/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	5433	5	5433	5	0.00
20/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1570	2	1570	2	0.00
20/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	3903	4	3903	4	0.00
20/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1165	1	1165	1	800.00
20/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	3933	4	3933	4	0.00
20/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	3964	4	3964	4	0.00
20/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	9141	9	9141	9	0.00
20/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	5716	6	5716	6	0.00
20/10/2021	2030 On 03-November-22			Bond Future	10.09	91.6040	10.0900	91.6040	0.00
20/10/2021	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2030 On 03-November-22	10.10	Call	Bond Future	47	0	47	0	0.00
20/10/2021	2030 On 03-November-22	10.10	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2030 On 03-November-22	10.08	Put	Bond Future	47	0	47	0	0.00
20/10/2021	2030 On 03-November-22	10.09	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2032 On 04-November-21			Bond Future	9.96	89.7583	9.9595	89.7583	87,985.00
20/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	5	0	5	0	700.00
20/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	9581	9	9581	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
20/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	14892	15	14892	15	0.00
20/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	348	0	348	0	700.00
20/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	9479	9	9479	9	0.00
20/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	9530	9	9530	9	0.00
20/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
20/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	3831	4	3831	4	0.00
20/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	1118	1	1118	1	0.00
20/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2032 On 03-February-22			Bond Future	10.17	90.7698	10.1672	90.7698	105,518.00
20/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	553	1	553	1	210.00
20/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2782	3	2782	3	0.00
20/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	2426	2	2426	2	0.00
20/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	4622	4	4622	4	0.00
20/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	1099	1	1099	1	900.00
20/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1746	2	1746	2	0.00
20/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2746	3	2746	3	0.00
20/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	4846	5	4846	5	0.00
20/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	73	0	73	0	198.00
20/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	147	0	147	0	97.00
20/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	479	0	479	0	1,050.00
20/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	634	1	634	1	0.00
20/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	494	0	494	0	400.00
20/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2673	3	2673	3	0.00
20/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2710	3	2710	3	0.00
20/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	898	1	898	1	0.00
20/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	3083	3	3083	3	0.00
20/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	3596	3	3596	3	0.00
20/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	3556	3	3556	3	0.00
20/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	5670	5	5670	5	0.00
20/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	379	0	379	0	210.00
20/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	847	1	847	1	1,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	7687	8	7687	8	0.00
20/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	833	1	833	1	97.00
20/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1037	1	1037	1	210.00
20/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	1388	1	1388	1	400.00
20/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	2977	3	2977	3	198.00
20/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1182	1	1182	1	198.00
20/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1221	1	1221	1	0.00
20/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1241	1	1241	1	0.00
20/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	3946	4	3946	4	0.00
20/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	2648	3	2648	3	900.00
20/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	3992	4	3992	4	0.00
20/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	6304	7	6304	7	0.00
20/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	511	1	511	1	400.00
20/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1202	1	1202	1	0.00
20/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	1902	2	1902	2	97.00
20/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	555	1	555	1	900.00
20/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	3764	4	3764	4	0.00
20/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	3545	4	3545	4	1,050.00
20/10/2021	2032 On 05-May-22			Bond Future	10.38	87.6953	10.3780	87.6953	20,384.00
20/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	4590	4	4590	4	0.00
20/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1821	2	1821	2	780.00
20/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	654	1	654	1	780.00
20/10/2021	2032 On 05-May-22	10.29	Call	Bond Future	2122	2	2122	2	993.00
20/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	4669	5	4669	5	0.00
20/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	4630	4	4630	4	0.00
20/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	5232	5	5232	5	0.00
20/10/2021	2032 On 05-May-22	10.98	Call	Bond Future	4435	4	4435	4	0.00
20/10/2021	2032 On 05-May-22	10.98	Put	Bond Future	1175	1	1175	1	993.00
20/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1120	1	1120	1	0.00
20/10/2021	2032 On 05-May-22	10.29	Put	Bond Future	2613	3	2613	3	0.00
20/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	926	1	926	1	780.00
20/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1107	1	1107	1	0.00
20/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1094	1	1094	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
20/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	5241	5	5241	5	0.00
20/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	2930	3	2930	3	0.00
20/10/2021	2032 On 04-August-22			Bond Future	10.60	88.7280	10.5951	88.7280	0.00
20/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	6366	6	6366	6	0.00
20/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1883	2	1883	2	0.00
20/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	7526	7	7526	7	0.00
20/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1906	2	1906	2	0.00
20/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1929	2	1929	2	0.00
20/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	963	1	963	1	800.00
20/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	287	0	287	0	800.00
20/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	9664	10	9664	10	0.00
20/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	5852	6	5852	6	0.00
20/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	4045	4	4045	4	0.00
20/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4013	4	4013	4	0.00
20/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	915	1	915	1	0.00
20/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1175	1	1175	1	800.00
20/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	3981	4	3981	4	0.00
20/10/2021	2032 On 03-November-22			Bond Future	10.66	86.7813	10.6600	86.7813	0.00
20/10/2021	2033 On 04-November-21			Bond Future	108.29	108.2326	108.2885	108.2326	2,113.00
20/10/2021	2033 On 03-February-22			Bond Future	109.53	109.4789	109.5335	109.4789	7,143.00
20/10/2021	2033 On 05-May-22			Bond Future	109.57	109.5190	109.5735	109.5190	2,121.00
20/10/2021	2033 On 04-August-22			Bond Future	110.95	110.8965	110.9510	110.8965	0.00
20/10/2021	2033 On 03-November-22			Bond Future	111.55	111.5500	111.5500	111.5500	0.00
20/10/2021	2037 On 04-November-21			Bond Future	10.65	86.2154	10.6528	86.2154	71,143.00
20/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	12523	12	12523	12	0.00
20/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	12575	13	12575	13	0.00
20/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	5235	5	5235	5	600.00
20/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	9833	10	9833	10	0.00
20/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	12626	13	12626	13	0.00
20/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	0	0	0	0	600.00
20/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	6	0	6	0	0.00
20/10/2021	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
20/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2037 On 03-February-22			Bond Future	10.85	82.9327	10.8499	82.9327	99,094.00
20/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	4604	5	4604	5	0.00
20/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	4557	5	4557	5	0.00
20/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	4511	4	4511	4	0.00
20/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	791	1	791	1	0.00
20/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	816	1	816	1	0.00
20/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	803	1	803	1	0.00
20/10/2021	2037 On 05-May-22			Bond Future	11.05	83.9128	11.0499	83.9128	11,855.00
20/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	5792	6	5792	6	0.00
20/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	5747	6	5747	6	0.00
20/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	5702	6	5702	6	0.00
20/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1107	1	1107	1	0.00
20/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1131	1	1131	1	0.00
20/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1119	1	1119	1	0.00
20/10/2021	2037 On 04-August-22			Bond Future	11.26	80.6451	11.2600	80.6451	0.00
20/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3727	4	3727	4	0.00
20/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	2187	2	2187	2	0.00
20/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	697	1	697	1	50.00
20/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	2160	2	2160	2	0.00
20/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	2134	2	2134	2	0.00
20/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	4408	4	4408	4	0.00
20/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	4336	4	4336	4	0.00
20/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	8153	8	8153	8	0.00
20/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	2772	3	2772	3	50.00
20/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	4371	4	4371	4	50.00
20/10/2021	2037 On 03-November-22			Bond Future	11.31	82.6285	11.3100	82.6285	0.00
20/10/2021	2037 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2037 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2037 On 03-November-22	11.32	Call	Bond Future	60	0	60	0	0.00
20/10/2021	2037 On 03-November-22	11.30	Put	Bond Future	60	0	60	0	0.00
20/10/2021	2037 On 03-November-22	11.31	Put	Bond Future	0	0	0	0	0.00
20/10/2021	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
20/10/2021	2038 On 04-November-21			Bond Future	121.69	121.5644	121.6886	121.5644	3,196.00
20/10/2021	2038 On 03-February-22			Bond Future	121.31	121.1833	121.3061	121.1833	4,177.00
20/10/2021	2038 On 05-May-22			Bond Future	122.77	122.6436	122.7669	122.6436	677.00
20/10/2021	2038 On 04-August-22			Bond Future	122.50	122.3686	122.4955	122.3686	0.00
20/10/2021	2038 On 03-November-22			Bond Future	122.00	122.0000	122.0000	122.0000	0.00
20/10/2021	2040 On 04-November-21			Bond Future	10.79	88.4126	10.7870	88.4126	38,898.00
20/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	13070	13	13070	13	0.00
20/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	12962	13	12962	13	0.00
20/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	13016	13	13016	13	0.00
20/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2040 On 03-February-22			Bond Future	10.98	84.9044	10.9793	84.9044	71,353.00
20/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	4728	5	4728	5	0.00
20/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	4778	5	4778	5	0.00
20/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	4828	5	4828	5	0.00
20/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	844	1	844	1	0.00
20/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	831	1	831	1	0.00
20/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	818	1	818	1	0.00
20/10/2021	2040 On 05-May-22			Bond Future	11.17	85.9079	11.1740	85.9079	8,550.00
20/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	5957	6	5957	6	0.00
20/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	244	0	244	0	1,200.00
20/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	5910	6	5910	6	0.00
20/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	1170	1	1170	1	1,200.00
20/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	6004	6	6004	6	0.00
20/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	11476	12	11476	12	0.00
20/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	414	0	414	0	1,200.00
20/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1276	1	1276	1	0.00
20/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	5335	5	5335	5	0.00
20/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1289	1	1289	1	0.00
20/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1303	1	1303	1	0.00
20/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	10048	10	10048	10	0.00
20/10/2021	2040 On 04-August-22			Bond Future	11.38	82.4130	11.3782	82.4130	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
20/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	2355	2	2355	2	0.00
20/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	2384	2	2384	2	0.00
20/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	2412	2	2412	2	0.00
20/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	4572	5	4572	5	0.00
20/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	4610	5	4610	5	0.00
20/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	4649	5	4649	5	0.00
20/10/2021	2040 On 03-November-22			Bond Future	11.40	84.4793	11.4000	84.4793	0.00
20/10/2021	2040 On 03-November-22	11.41	Call	Bond Future	64	0	64	0	0.00
20/10/2021	2040 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2040 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2040 On 03-November-22	11.41	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2040 On 03-November-22	11.39	Put	Bond Future	64	0	64	0	0.00
20/10/2021	2040 On 03-November-22	11.40	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 04-November-21			Bond Future	10.80	85.3953	10.8003	85.3953	22,199.00
20/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	12972	13	12972	13	0.00
20/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	13026	13	13026	13	0.00
20/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	13079	13	13079	13	0.00
20/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 03-February-22			Bond Future	10.98	81.9782	10.9823	81.9782	47,099.00
20/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	4974	5	4974	5	0.00
20/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	4872	5	4872	5	0.00
20/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	4923	5	4923	5	0.00
20/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	802	1	802	1	0.00
20/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	815	1	815	1	0.00
20/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	789	1	789	1	0.00
20/10/2021	2044 On 05-May-22			Bond Future	11.17	82.9470	11.1661	82.9470	5,735.00
20/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	6154	6	6154	6	0.00
20/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	6058	6	6058	6	0.00
20/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	6106	6	6106	6	0.00
20/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1255	1	1255	1	0.00
20/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1269	1	1269	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
20/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1242	1	1242	1	0.00
20/10/2021	2044 On 04-August-22			Bond Future	11.36	79.5427	11.3586	79.5427	0.00
20/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2611	3	2611	3	0.00
20/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	2551	3	2551	3	0.00
20/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	2581	3	2581	3	0.00
20/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	4383	4	4383	4	0.00
20/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	4422	4	4422	4	0.00
20/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	4345	4	4345	4	0.00
20/10/2021	2044 On 03-November-22			Bond Future	11.40	81.3110	11.4000	81.3110	0.00
20/10/2021	2044 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 03-November-22	11.41	Call	Bond Future	65	0	65	0	0.00
20/10/2021	2044 On 03-November-22	11.41	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 03-November-22	11.40	Put	Bond Future	0	0	0	0	0.00
20/10/2021	2044 On 03-November-22	11.39	Put	Bond Future	65	0	65	0	0.00
20/10/2021	2046 On 04-November-21			Bond Future	109.52	109.4050	109.5174	109.4050	9,554.00
20/10/2021	2046 On 03-February-22			Bond Future	110.78	110.6649	110.7767	110.6649	13,054.00
20/10/2021	2046 On 05-May-22			Bond Future	110.23	110.1150	110.2280	110.1150	171.00
20/10/2021	2046 On 04-August-22			Bond Future	111.61	111.5001	111.6139	111.5001	0.00
20/10/2021	2046 On 03-November-22			Bond Future	111.41	111.4100	111.4100	111.4100	0.00
20/10/2021	2050 On 04-November-21			Bond Future	112.09	111.9758	112.0907	111.9758	3,193.00
20/10/2021	2050 On 03-February-22			Bond Future	111.40	111.2845	111.3976	111.2845	7,284.00
20/10/2021	2050 On 05-May-22			Bond Future	112.74	112.6255	112.7392	112.6255	379.00
20/10/2021	2050 On 04-August-22			Bond Future	112.14	112.0243	112.1411	112.0243	0.00
20/10/2021	2050 On 03-November-22			Bond Future	112.91	112.9100	112.9100	112.9100	0.00
20/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	AL37 On 04-November-21			Index Future	795.73	794.1080	795.7280	794.1080	0.00
20/10/2021	AL37 On 03-February-22			Index Future	804.68	803.0460	804.6790	803.0460	0.00
20/10/2021	AL37 On 05-May-22			Index Future	814.17	812.5220	814.1720	812.5220	0.00
20/10/2021	AL37 On 04-August-22			Index Future	824.11	822.4380	824.1070	822.4380	0.00
20/10/2021	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
20/10/2021	AL7T On 04-November-21			Index Future	908.46	906.8020	908.4630	906.8020	0.00
20/10/2021	AL7T On 03-February-22			Index Future	918.68	917.0080	918.6830	917.0080	0.00
20/10/2021	AL7T On 05-May-22			Index Future	929.52	927.8280	929.5210	927.8280	0.00
20/10/2021	AL7T On 04-August-22			Index Future	940.86	939.1520	940.8630	939.1520	0.00
20/10/2021	AL7T On 03-November-22			Index Future	937.67	937.6700	937.6700	937.6700	0.00
20/10/2021	ALBI On 04-November-21			Index Future	803.93	803.6180	803.9250	803.6180	115.00
20/10/2021	ALBI On 03-February-22			Index Future	812.97	812.6630	812.9690	812.6630	136.00
20/10/2021	ALBI On 05-May-22			Index Future	822.56	822.2520	822.5590	822.2520	29.00
20/10/2021	ALBI On 04-August-22			Index Future	832.60	832.2870	832.5970	832.2870	0.00
20/10/2021	ALBI On 03-November-22			Index Future	831.00	831.0000	831.0000	831.0000	0.00
20/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	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
20/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2021	ES33 On 04-November-21			Bond Future	11.38	76.1906	11.3806	76.1906	0.00
20/10/2021	ES33 On 03-February-22			Bond Future	11.63	77.0680	11.6273	77.0680	263.00
20/10/2021	ES33 On 05-May-22			Bond Future	11.87	74.2192	11.8735	74.2192	87.00
20/10/2021	ES33 On 04-August-22			Bond Future	12.13	75.1053	12.1283	75.1053	0.00
20/10/2021	ES33 On 03-November-22			Bond Future	12.19	73.2763	12.1900	73.2763	0.00
20/10/2021	ES42 On 04-November-21			Bond Future	11.86	74.8186	11.8620	74.8186	0.00
20/10/2021	ES42 On 03-February-22			Bond Future	12.09	75.6802	12.0867	75.6802	3,587.00
20/10/2021	ES42 On 05-May-22			Bond Future	12.32	72.3337	12.3188	72.3337	1,192.00
20/10/2021	ES42 On 04-August-22			Bond Future	12.55	73.1960	12.5525	73.1960	0.00
20/10/2021	ES42 On 03-November-22			Bond Future	12.58	70.9040	12.5800	70.9040	0.00
20/10/2021	GOVI On 04-November-21			GOVI	793.67	793.2860	793.6650	793.2860	50.00
20/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	652450	65	652450	65	0.00
20/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	652550	65	652550	65	0.00
20/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	652650	65	652650	65	0.00
20/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-February-22			GOVI	802.59	802.2150	802.5930	802.2150	942.00
20/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	98530	9	98530	9	0.00
20/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	98430	9	98430	9	0.00
20/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	98330	9	98330	9	0.00
20/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 05-May-22			GOVI	812.06	811.6800	812.0610	811.6800	0.00
20/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	238310	23	238310	23	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
20/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	238210	23	238210	23	0.00
20/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	238110	23	238110	23	0.00
20/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 04-August-22			GOVI	821.97	821.5870	821.9700	821.5870	0.00
20/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	27100	2	27100	2	0.00
20/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	27000	2	27000	2	0.00
20/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	26900	2	26900	2	0.00
20/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-November-22			GOVI	820.42	820.4200	820.4200	820.4200	0.00
20/10/2021	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-November-22	820.41	Call	GOVI	100	0	100	0	0.00
20/10/2021	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
20/10/2021	GOVI On 03-November-22	820.43	Put	GOVI	100	0	100	0	0.00
20/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2021	IGOV On 04-November-21			Index Future	297.21	297.0950	297.2050	297.0950	31.00
20/10/2021	IGOV On 03-February-22			Index Future	300.62	300.5120	300.6230	300.5120	485.00
20/10/2021	IGOV On 05-May-22			Index Future	304.24	304.1310	304.2420	304.1310	16.00
20/10/2021	IGOV On 04-August-22			Index Future	308.03	307.9150	308.0270	307.9150	0.00
20/10/2021	IGOV On 03-November-22			Index Future	308.73	308.7300	308.7300	308.7300	0.00
20/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
20/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
20/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/10/2021	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
20/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.68	96.3150	3.6830	96.3150	0.00
20/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2500	3.7500	96.2500	50,000.00
20/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.04	95.9350	4.0350	95.9350	0.00
20/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.12	95.8400	4.1200	95.8400	0.00
20/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.41	95.5200	4.4100	95.5200	0.00
20/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.54	95.3850	4.5350	95.3850	0.00
20/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.85	95.1500	4.8500	95.1500	0.00
20/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.09	94.7800	5.0900	94.7800	72.00
20/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.34	94.5350	5.3400	94.5350	0.00
20/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.87	93.9100	5.8700	93.9100	68.00
20/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.15	93.7100	6.1500	93.7100	0.00
20/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.50	93.3150	6.4950	93.3150	0.00
20/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.71	93.0650	6.7100	93.0650	0.00
20/10/2021	R023 On 04-November-21			Bond Future	5.41	104.3594	5.4137	104.3594	6,810.00
20/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	644	1	644	1	0.00
20/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	657	1	657	1	0.00
20/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	631	1	631	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
20/10/2021	R023 On 03-February-22			Bond Future	5.64	105.5352	5.6439	105.5352	11,369.00
20/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	29	0	29	0	0.00
20/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	31	0	31	0	0.00
20/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	33	0	33	0	0.00
20/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	615	1	615	1	0.00
20/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	623	1	623	1	0.00
20/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	631	1	631	1	0.00
20/10/2021	R023 On 05-May-22			Bond Future	5.92	102.8712	5.9174	102.8712	777.00
20/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	458	0	458	0	0.00
20/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	464	0	464	0	0.00
20/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	469	0	469	0	0.00
20/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	161	0	161	0	0.00
20/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	163	0	163	0	0.00
20/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	165	0	165	0	0.00
20/10/2021	R023 On 04-August-22			Bond Future	6.36	104.1053	6.3606	104.1053	0.00
20/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	147	0	147	0	0.00
20/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	150	0	150	0	0.00
20/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	152	0	152	0	0.00
20/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	323	0	323	0	0.00
20/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	326	0	326	0	0.00
20/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	329	0	329	0	0.00
20/10/2021	R023 On 03-November-22			Bond Future	6.26	101.9173	6.2600	101.9173	0.00
20/10/2021	R023 On 03-November-22	6.27	Call	Bond Future	3	0	3	0	0.00
20/10/2021	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R023 On 03-November-22	6.26	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R023 On 03-November-22	6.25	Put	Bond Future	3	0	3	0	0.00
20/10/2021	R023 On 03-November-22	6.27	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 04-November-21			Bond Future	10.46	90.3970	10.4595	90.3970	38,608.00
20/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	208	0	208	0	782.00
20/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	7869	8	7869	8	0.00
20/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	253	0	253	0	150.00
20/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	4654	5	4654	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
20/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	18498	18	18498	18	0.00
20/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	12033	12	12033	12	0.00
20/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	12086	12	12086	12	0.00
20/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	1397	1	1397	1	400.00
20/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	1306	1	1306	1	0.00
20/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	12139	12	12139	12	0.00
20/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	3938	4	3938	4	0.00
20/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	88	0	88	0	350.00
20/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	96	0	96	0	400.00
20/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	2349	2	2349	2	0.00
20/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	1722	2	1722	2	0.00
20/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	2409	2	2409	2	0.00
20/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	22	0	22	0	782.00
20/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	10	0	10	0	350.00
20/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	396	0	396	0	350.00
20/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	359	0	359	0	0.00
20/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	0	0	0	0	782.00
20/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
20/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	1567	2	1567	2	0.00
20/10/2021	R035 On 03-February-22			Bond Future	10.67	91.4156	10.6674	91.4156	89,741.00
20/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	853	1	853	1	500.00
20/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	3496	3	3496	3	0.00
20/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	4335	4	4335	4	0.00
20/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	199	0	199	0	683.00
20/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	4758	5	4758	5	0.00
20/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	591	1	591	1	280.00
20/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	7504	7	7504	7	0.00
20/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	896	1	896	1	200.00
20/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	1079	1	1079	1	0.00
20/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	1103	1	1103	1	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1845	2	1845	2	0.00
20/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1976	2	1976	2	0.00
20/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	3412	3	3412	3	0.00
20/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	3754	4	3754	4	0.00
20/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	4244	4	4244	4	0.00
20/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	4290	4	4290	4	0.00
20/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	4522	4	4522	4	0.00
20/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	5045	5	5045	5	0.00
20/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	6738	7	6738	7	0.00
20/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	360	0	360	0	200.00
20/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	5279	5	5279	5	0.00
20/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	370	0	370	0	280.00
20/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	639	1	639	1	683.00
20/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	765	1	765	1	200.00
20/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	705	1	705	1	500.00
20/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	831	1	831	1	0.00
20/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	846	1	846	1	0.00
20/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1123	1	1123	1	1,600.00
20/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	2209	2	2209	2	200.00
20/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	3145	3	3145	3	0.00
20/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	3186	3	3186	3	500.00
20/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	3529	4	3529	4	0.00
20/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	3619	4	3619	4	0.00
20/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	291	0	291	0	1,800.00
20/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	4290	4	4290	4	0.00
20/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	6641	7	6641	7	0.00
20/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	817	1	817	1	0.00
20/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1017	1	1017	1	200.00
20/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	2087	2	2087	2	683.00
20/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1160	1	1160	1	280.00
20/10/2021	R035 On 05-May-22			Bond Future	10.87	88.0173	10.8703	88.0173	8,926.00
20/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	5760	6	5760	6	0.00
20/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	5672	6	5672	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
20/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	5716	6	5716	6	0.00
20/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1161	1	1161	1	0.00
20/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1174	1	1174	1	0.00
20/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1149	1	1149	1	0.00
20/10/2021	R035 On 04-August-22			Bond Future	11.08	89.0518	11.0814	89.0518	0.00
20/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	2234	2	2234	2	0.00
20/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	3375	3	3375	3	0.00
20/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	2207	2	2207	2	0.00
20/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	616	1	616	1	100.00
20/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1975	2	1975	2	0.00
20/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	2181	2	2181	2	0.00
20/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	4380	4	4380	4	0.00
20/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	4672	5	4672	5	100.00
20/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	8519	9	8519	9	0.00
20/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	4345	4	4345	4	0.00
20/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3085	3	3085	3	100.00
20/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	4309	4	4309	4	0.00
20/10/2021	R035 On 03-November-22			Bond Future	11.14	86.6848	11.1400	86.6848	0.00
20/10/2021	R035 On 03-November-22	11.13	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 03-November-22	11.14	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 03-November-22	11.15	Call	Bond Future	59	0	59	0	0.00
20/10/2021	R035 On 03-November-22	11.15	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 03-November-22	11.14	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R035 On 03-November-22	11.13	Put	Bond Future	59	0	59	0	0.00
20/10/2021	R186 On 04-November-21			Bond Future	7.90	114.5511	7.8973	114.5511	18,838.00
20/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1089	1	1089	1	0.00
20/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	3774	4	3774	4	0.00
20/10/2021	R186 On 04-November-21		Call	Bond Future	14807	15	14807	15	0.00
20/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1055	1	1055	1	0.00
20/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	246	0	246	0	0.00
20/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1022	1	1022	1	0.00
20/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	174	0	174	0	0.00
20/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	164	0	164	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
20/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
20/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	1	0	1	0	15,177.00
20/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	154	0	154	0	0.00
20/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	810	1	810	1	15,177.00
20/10/2021	R186 On 03-February-22			Bond Future	8.12	110.5603	8.1168	110.5603	53,492.00
20/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	214	0	214	0	0.00
20/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	220	0	220	0	0.00
20/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	226	0	226	0	0.00
20/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3713	4	3713	4	0.00
20/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3750	4	3750	4	0.00
20/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3788	4	3788	4	0.00
20/10/2021	R186 On 05-May-22			Bond Future	8.35	111.8662	8.3477	111.8662	4,404.00
20/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1604	1	1604	1	0.00
20/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1624	2	1624	2	0.00
20/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2366	2	2366	2	0.00
20/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	95	0	95	0	3,600.00
20/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	868	1	868	1	435.00
20/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1645	2	1645	2	0.00
20/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	279	0	279	0	435.00
20/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	398	0	398	0	3,600.00
20/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3900	4	3900	4	0.00
20/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4609	5	4609	5	0.00
20/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1754	2	1754	2	0.00
20/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2739	3	2739	3	0.00
20/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6739	7	6739	7	0.00
20/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1217	1	1217	1	4,035.00
20/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1774	2	1774	2	0.00
20/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1793	2	1793	2	0.00
20/10/2021	R186 On 04-August-22			Bond Future	8.59	107.9125	8.5950	107.9125	0.00
20/10/2021	R186 On 04-August-22	6.96	Call	Bond Future	173	0	173	0	3,600.00
20/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1139	1	1139	1	0.00
20/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1155	1	1155	1	0.00
20/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1171	1	1171	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
20/10/2021	R186 On 04-August-22	9.78	Call	Bond Future	4994	5	4994	5	0.00
20/10/2021	R186 On 04-August-22	7.96	Call	Bond Future	889	1	889	1	3,600.00
20/10/2021	R186 On 04-August-22	9.78	Put	Bond Future	683	1	683	1	3,600.00
20/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2848	3	2848	3	0.00
20/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2870	3	2870	3	0.00
20/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2893	3	2893	3	0.00
20/10/2021	R186 On 04-August-22	6.96	Put	Bond Future	6499	7	6499	7	0.00
20/10/2021	R186 On 04-August-22	7.96	Put	Bond Future	3292	3	3292	3	0.00
20/10/2021	R186 On 03-November-22			Bond Future	8.54	110.6823	8.5400	110.6823	0.00
20/10/2021	R186 On 03-November-22	8.55	Call	Bond Future	36	0	36	0	0.00
20/10/2021	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R186 On 03-November-22	8.54	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R186 On 03-November-22	8.53	Put	Bond Future	36	0	36	0	0.00
20/10/2021	R186 On 03-November-22	8.55	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R197 On 04-November-21			Bond Future	328.09	327.5755	328.0935	327.5755	1,189.00
20/10/2021	R197 On 03-February-22			Bond Future	323.63	323.1116	323.6288	323.1116	1,048.00
20/10/2021	R197 On 05-May-22			Bond Future	327.53	327.0051	327.5260	327.0051	237.00
20/10/2021	R197 On 04-August-22			Bond Future	323.27	322.7397	323.2733	322.7397	0.00
20/10/2021	R197 On 03-November-22			Bond Future	323.88	323.8800	323.8800	323.8800	0.00
20/10/2021	R202 On 04-November-21			Bond Future	241.44	241.1944	241.4369	241.1944	4,415.00
20/10/2021	R202 On 03-February-22			Bond Future	239.84	239.5974	239.8376	239.5974	7,848.00
20/10/2021	R202 On 05-May-22			Bond Future	242.73	242.4844	242.7257	242.4844	413.00
20/10/2021	R202 On 04-August-22			Bond Future	241.33	241.0839	241.3310	241.0839	0.00
20/10/2021	R202 On 03-November-22			Bond Future	241.76	241.7600	241.7600	241.7600	0.00
20/10/2021	R209 On 04-November-21			Bond Future	10.42	69.9263	10.4201	69.9263	13,159.00
20/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	1,445.00
20/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	278	0	278	0	0.00
20/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	9066	9	9066	9	0.00
20/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	41	0	41	0	0.00
20/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	8220	8	8220	8	0.00
20/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	9019	9	9019	9	0.00
20/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	9112	9	9112	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
20/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	924	1	924	1	0.00
20/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	0	0	0	0	4,000.00
20/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	2492	3	2492	3	3,100.00
20/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	1256	1	1256	1	4,250.00
20/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	471	0	471	0	150.00
20/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	5530	6	5530	6	0.00
20/10/2021	R209 On 03-February-22			Bond Future	10.60	70.7142	10.6005	70.7142	18,149.00
20/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	3276	3	3276	3	0.00
20/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	3238	3	3238	3	0.00
20/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	3199	3	3199	3	0.00
20/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	925	1	925	1	0.00
20/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	911	1	911	1	0.00
20/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	896	1	896	1	0.00
20/10/2021	R209 On 05-May-22			Bond Future	10.78	68.4081	10.7817	68.4081	3,326.00
20/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	4556	5	4556	5	0.00
20/10/2021	R209 On 05-May-22	12.00	Call	Bond Future	6745	7	6745	7	0.00
20/10/2021	R209 On 05-May-22	10.75	Call	Bond Future	2233	2	2233	2	0.00
20/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	4480	4	4480	4	0.00
20/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	4518	5	4518	5	0.00
20/10/2021	R209 On 05-May-22	9.75	Call	Bond Future	393	0	393	0	5,750.00
20/10/2021	R209 On 05-May-22	9.75	Put	Bond Future	6321	6	6321	6	0.00
20/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1081	1	1081	1	0.00
20/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1094	1	1094	1	0.00
20/10/2021	R209 On 05-May-22	10.75	Put	Bond Future	2405	2	2405	2	6,500.00
20/10/2021	R209 On 05-May-22	12.00	Put	Bond Future	578	1	578	1	6,500.00
20/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1069	1	1069	1	0.00
20/10/2021	R209 On 04-August-22			Bond Future	10.97	69.2124	10.9663	69.2124	0.00
20/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1805	2	1805	2	0.00
20/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1760	2	1760	2	0.00
20/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1783	2	1783	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
20/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	3868	4	3868	4	0.00
20/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	3901	4	3901	4	0.00
20/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	3836	4	3836	4	0.00
20/10/2021	R209 On 03-November-22			Bond Future	11.02	67.6603	11.0200	67.6603	0.00
20/10/2021	R209 On 03-November-22	11.02	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R209 On 03-November-22	11.01	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R209 On 03-November-22	11.03	Call	Bond Future	52	0	52	0	0.00
20/10/2021	R209 On 03-November-22	11.03	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R209 On 03-November-22	11.01	Put	Bond Future	52	0	52	0	0.00
20/10/2021	R209 On 03-November-22	11.02	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R210 On 04-November-21			Bond Future	212.41	212.2108	212.4057	212.2108	1,253.00
20/10/2021	R210 On 03-February-22			Bond Future	214.85	214.6547	214.8479	214.6547	1,381.00
20/10/2021	R210 On 05-May-22			Bond Future	214.58	214.3860	214.5810	214.3860	104.00
20/10/2021	R210 On 04-August-22			Bond Future	217.28	217.0825	217.2789	217.0825	0.00
20/10/2021	R210 On 03-November-22			Bond Future	218.11	218.1100	218.1100	218.1100	0.00
20/10/2021	R212 On 04-November-21			Bond Future	175.77	175.6601	175.7726	175.6601	3,105.00
20/10/2021	R213 On 04-November-21			Bond Future	9.70	84.7756	9.7045	84.7756	7,073.00
20/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	7045	7	7045	7	0.00
20/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	7093	7	7093	7	0.00
20/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	7141	7	7141	7	0.00
20/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R213 On 03-February-22			Bond Future	9.91	85.7308	9.9124	85.7308	16,478.00
20/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	366	0	366	0	430.00
20/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	898	1	898	1	0.00
20/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	1291	1	1291	1	0.00
20/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1821	2	1821	2	0.00
20/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1850	2	1850	2	0.00
20/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	2400	2	2400	2	0.00
20/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	2465	2	2465	2	0.00
20/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	4038	4	4038	4	0.00
20/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	308	0	308	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2734	3	2734	3	0.00
20/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1879	2	1879	2	0.00
20/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1938	2	1938	2	0.00
20/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	4320	4	4320	4	0.00
20/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	72	0	72	0	200.00
20/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	120	0	120	0	102.00
20/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	6191	6	6191	6	0.00
20/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	7121	7	7121	7	0.00
20/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	488	1	488	1	220.00
20/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	1483	2	1483	2	430.00
20/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	551	1	551	1	430.00
20/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	1528	2	1528	2	0.00
20/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	4080	4	4080	4	0.00
20/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	2655	3	2655	3	200.00
20/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	997	1	997	1	102.00
20/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	4409	5	4409	5	0.00
20/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1136	1	1136	1	220.00
20/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1173	1	1173	1	200.00
20/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	1550	2	1550	2	0.00
20/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	1573	2	1573	2	0.00
20/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2090	2	2090	2	102.00
20/10/2021	R213 On 05-May-22			Bond Future	10.12	83.2113	10.1165	83.2113	0.00
20/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3839	4	3839	4	0.00
20/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3873	4	3873	4	0.00
20/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3804	4	3804	4	0.00
20/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1231	1	1231	1	0.00
20/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1246	1	1246	1	0.00
20/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1259	1	1259	1	0.00
20/10/2021	R213 On 04-August-22			Bond Future	10.33	84.1923	10.3301	84.1923	0.00
20/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1666	2	1666	2	0.00
20/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1625	2	1625	2	0.00
20/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1646	2	1646	2	0.00
20/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	3809	4	3809	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
20/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	3869	4	3869	4	0.00
20/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	3839	4	3839	4	0.00
20/10/2021	R213 On 03-November-22			Bond Future	10.39	82.7480	10.3900	82.7480	0.00
20/10/2021	R213 On 03-November-22	10.40	Call	Bond Future	48	0	48	0	0.00
20/10/2021	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R213 On 03-November-22	10.39	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R213 On 03-November-22	10.38	Put	Bond Future	48	0	48	0	0.00
20/10/2021	R213 On 03-November-22	10.40	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 04-November-21			Bond Future	10.79	66.8750	10.7850	66.8750	4,541.00
20/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	8789	9	8789	9	0.00
20/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	8696	9	8696	9	0.00
20/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	8743	9	8743	9	0.00
20/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 03-February-22			Bond Future	10.97	67.6285	10.9655	67.6285	18,701.00
20/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	3242	3	3242	3	0.00
20/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	3280	3	3280	3	0.00
20/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	3318	3	3318	3	0.00
20/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	907	1	907	1	0.00
20/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	892	1	892	1	0.00
20/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	877	1	877	1	0.00
20/10/2021	R214 On 05-May-22			Bond Future	11.14	65.1476	11.1404	65.1476	441.00
20/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	4351	4	4351	4	0.00
20/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	4389	4	4389	4	0.00
20/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	4426	5	4426	5	0.00
20/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1221	1	1221	1	0.00
20/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1208	1	1208	1	0.00
20/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1194	1	1194	1	0.00
20/10/2021	R214 On 04-August-22			Bond Future	11.32	65.9127	11.3209	65.9127	0.00
20/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1918	2	1918	2	0.00
20/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1941	2	1941	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
20/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1965	2	1965	2	0.00
20/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	3819	4	3819	4	0.00
20/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	3787	4	3787	4	0.00
20/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	3852	4	3852	4	0.00
20/10/2021	R214 On 03-November-22			Bond Future	11.35	64.1478	11.3500	64.1478	0.00
20/10/2021	R214 On 03-November-22	11.35	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 03-November-22	11.36	Call	Bond Future	54	0	54	0	0.00
20/10/2021	R214 On 03-November-22	11.34	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 03-November-22	11.36	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 03-November-22	11.35	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R214 On 03-November-22	11.34	Put	Bond Future	54	0	54	0	0.00
20/10/2021	R248 On 04-November-21			Bond Future	10.75	84.3894	10.7496	84.3894	92,321.00
20/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	15	0	15	0	1,050.00
20/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	40	0	40	0	0.00
20/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	13180	13	13180	13	0.00
20/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	13235	13	13235	13	0.00
20/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	13289	13	13289	13	0.00
20/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	1027	1	1027	1	1,050.00
20/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	656	1	656	1	0.00
20/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	4257	4	4257	4	0.00
20/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	3482	3	3482	3	0.00
20/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	9318	9	9318	9	0.00
20/10/2021	R248 On 03-February-22			Bond Future	10.93	85.3402	10.9282	85.3402	177,259.00
20/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1502	2	1502	2	1,300.00
20/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	2550	3	2550	3	100.00
20/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	421	0	421	0	900.00
20/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	4807	5	4807	5	0.00
20/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	2170	2	2170	2	900.00
20/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	4705	5	4705	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
20/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	4756	5	4756	5	0.00
20/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	113	0	113	0	0.00
20/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	749	1	749	1	100.00
20/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	963	1	963	1	0.00
20/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	211	0	211	0	1,300.00
20/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	7381	7	7381	7	0.00
20/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	4140	4	4140	4	0.00
20/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	8972	9	8972	9	0.00
20/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	943	1	943	1	0.00
20/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	5956	6	5956	6	0.00
20/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	2372	2	2372	2	0.00
20/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	958	1	958	1	0.00
20/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	2037	2	2037	2	0.00
20/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	973	1	973	1	0.00
20/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	3169	3	3169	3	0.00
20/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	4700	5	4700	5	0.00
20/10/2021	R248 On 05-May-22			Bond Future	11.10	81.9333	11.1010	81.9333	2,035.00
20/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	5996	6	5996	6	0.00
20/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	5899	6	5899	6	0.00
20/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	5947	6	5947	6	0.00
20/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1329	1	1329	1	0.00
20/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1300	1	1300	1	0.00
20/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1314	1	1314	1	0.00
20/10/2021	R248 On 04-August-22			Bond Future	11.28	82.8957	11.2796	82.8957	0.00
20/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	2554	3	2554	3	0.00
20/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	2492	3	2492	3	0.00
20/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	2523	3	2523	3	0.00
20/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	4534	4	4534	4	0.00
20/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	4574	4	4574	4	0.00
20/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	4493	4	4493	4	0.00
20/10/2021	R248 On 03-November-22			Bond Future	11.31	80.4026	11.3100	80.4026	0.00
20/10/2021	R248 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
20/10/2021	R248 On 03-November-22	11.31	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
20/10/2021	R248 On 03-November-22	11.32	Call	Bond Future	68	0	68	0	0.00
20/10/2021	R248 On 03-November-22	11.30	Put	Bond Future	68	0	68	0	0.00
20/10/2021	R248 On 03-November-22	11.31	Put	Bond Future	0	0	0	0	0.00
20/10/2021	R248 On 03-November-22	11.32	Put	Bond Future	0	0	0	0	0.00