



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
26/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	2025 On 04-November-21			Bond Future	154.79	154.7411	154.7861	154.7411	1,668.00
26/10/2021	2025 On 03-February-22			Bond Future	154.97	154.9338	154.9743	154.9338	4,632.00
26/10/2021	2025 On 05-May-22			Bond Future	156.84	156.7983	156.8363	156.7983	164.00
26/10/2021	2025 On 04-August-22			Bond Future	157.19	157.1561	157.1908	157.1561	0.00
26/10/2021	2025 On 03-November-22			Bond Future	159.17	159.1274	159.1739	159.1274	0.00
26/10/2021	2029 On 04-November-21			Bond Future	113.71	113.6701	113.7054	113.6701	2,252.00
26/10/2021	2029 On 03-February-22			Bond Future	115.01	114.9749	115.0071	114.9749	2,586.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	2029 On 05-May-22			Bond Future	115.19	115.1606	115.1909	115.1606	186.00
26/10/2021	2029 On 04-August-22			Bond Future	116.64	116.6078	116.6357	116.6078	0.00
26/10/2021	2029 On 03-November-22			Bond Future	116.88	116.8468	116.8834	116.8468	0.00
26/10/2021	2030 On 04-November-21			Bond Future	9.52	93.3749	9.5217	93.3749	66,127.00
26/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	0	0	0	0	3,250.00
26/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	0	0	0	0	300.00
26/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	0	0	0	0	560.00
26/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	113	0	113	0	0.00
26/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	243	0	243	0	560.00
26/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	2024	2	2024	2	29.00
26/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5448	5	5448	5	0.00
26/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5546	5	5546	5	0.00
26/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9486	9	9486	9	0.00
26/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	72	0	72	0	0.00
26/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
26/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	44	0	44	0	29.00
26/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	169	0	169	0	0.00
26/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8652	8	8652	8	0.00
26/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5497	5	5497	5	0.00
26/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
26/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1086	1	1086	1	9,100.00
26/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	892	1	892	1	0.00
26/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1299	2	1299	2	0.00
26/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	6960	7	6960	7	0.00
26/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4102	4	4102	4	0.00
26/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1528	2	1528	2	5,000.00
26/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
26/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	45	0	45	0	0.00
26/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	3934	4	3934	4	0.00
26/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	1771	2	1771	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
26/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4214	4	4214	4	0.00
26/10/2021	2030 On 03-February-22			Bond Future	9.74	90.4197	9.7404	90.4197	79,195.00
26/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	992	1	992	1	0.00
26/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	1012	1	1012	1	0.00
26/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1354	1	1354	1	1,000.00
26/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1809	2	1809	2	0.00
26/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5750	6	5750	6	0.00
26/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	1032	1	1032	1	0.00
26/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	63	0	63	0	101.00
26/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	844	1	844	1	0.00
26/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	240	0	240	0	1,000.00
26/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	4951	5	4951	5	0.00
26/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	2872	3	2872	3	101.00
26/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7329	8	7329	8	0.00
26/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2535	3	2535	3	0.00
26/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	290	0	290	0	1,000.00
26/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1607	2	1607	2	101.00
26/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2077	2	2077	2	0.00
26/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2567	3	2567	3	0.00
26/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2600	3	2600	3	0.00
26/10/2021	2030 On 05-May-22			Bond Future	9.97	91.4866	9.9664	91.4866	14,728.00
26/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	420	0	420	0	1,800.00
26/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	960	1	960	1	0.00
26/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2858	3	2858	3	0.00
26/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2887	3	2887	3	0.00
26/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	364	0	364	0	200.00
26/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5807	6	5807	6	0.00
26/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	35	0	35	0	200.00
26/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2917	3	2917	3	0.00
26/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2200	2	2200	2	0.00
26/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	95	0	95	0	1,800.00
26/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	190	0	190	0	1,073.00
26/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9732	10	9732	10	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
26/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1723	2	1723	2	0.00
26/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	5948	6	5948	6	0.00
26/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6320	7	6320	7	0.00
26/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	12013	12	12013	12	0.00
26/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	7992	8	7992	8	0.00
26/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	696	1	696	1	1,800.00
26/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2281	2	2281	2	1,073.00
26/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1742	2	1742	2	200.00
26/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1762	2	1762	2	0.00
26/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4074	4	4074	4	1,073.00
26/10/2021	2030 On 04-August-22			Bond Future	10.21	88.5614	10.2075	88.5614	0.00
26/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	643	1	643	1	800.00
26/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	196	0	196	0	800.00
26/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1270	1	1270	1	0.00
26/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1287	1	1287	1	0.00
26/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4850	5	4850	5	0.00
26/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1304	1	1304	1	0.00
26/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4457	5	4457	5	0.00
26/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1402	1	1402	1	800.00
26/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4490	5	4490	5	0.00
26/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4523	5	4523	5	0.00
26/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	9904	10	9904	10	0.00
26/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6381	7	6381	7	0.00
26/10/2021	2030 On 03-November-22			Bond Future	10.44	89.7023	10.4424	89.7023	0.00
26/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	2237	2	2237	2	0.00
26/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	2216	2	2216	2	0.00
26/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	2258	2	2258	2	0.00
26/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	3849	4	3849	4	0.00
26/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	3901	4	3901	4	0.00
26/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	3875	4	3875	4	0.00
26/10/2021	2032 On 04-November-21			Bond Future	10.10	88.8693	10.0961	88.8693	82,711.00
26/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	0	0	0	0	700.00
26/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8779	8	8779	8	0.00

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26/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	14090	14	14090	14	0.00
26/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	80	0	80	0	700.00
26/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8677	8	8677	8	0.00
26/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8728	8	8728	8	0.00
26/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
26/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	4628	5	4628	5	0.00
26/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	1651	2	1651	2	0.00
26/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2032 On 03-February-22			Bond Future	10.31	89.8674	10.3105	89.8674	107,525.00
26/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	418	0	418	0	210.00
26/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2305	2	2305	2	0.00
26/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1987	2	1987	2	0.00
26/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	4021	4	4021	4	0.00
26/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	862	1	862	1	900.00
26/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1399	1	1399	1	0.00
26/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2273	2	2273	2	0.00
26/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	4232	4	4232	4	0.00
26/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	37	0	37	0	198.00
26/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	81	0	81	0	97.00
26/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	360	0	360	0	1,050.00
26/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	482	0	482	0	0.00
26/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	3019	3	3019	3	0.00
26/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	5015	5	5015	5	0.00
26/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	371	0	371	0	400.00
26/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2208	2	2208	2	0.00
26/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2240	2	2240	2	0.00
26/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	697	1	697	1	0.00
26/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2579	2	2579	2	0.00
26/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	3057	3	3057	3	0.00
26/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1109	1	1109	1	97.00
26/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1349	1	1349	1	210.00

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26/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1764	2	1764	2	400.00
26/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3591	4	3591	4	198.00
26/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1521	2	1521	2	198.00
26/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1567	2	1567	2	0.00
26/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1591	2	1591	2	0.00
26/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	4639	5	4639	5	0.00
26/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	539	1	539	1	210.00
26/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1126	1	1126	1	1,050.00
26/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8467	9	8467	9	0.00
26/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3227	3	3227	3	900.00
26/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	4688	5	4688	5	0.00
26/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7054	7	7054	7	0.00
26/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	712	1	712	1	400.00
26/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1544	2	1544	2	0.00
26/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2371	3	2371	3	97.00
26/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	769	1	769	1	900.00
26/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4445	5	4445	5	0.00
26/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4210	4	4210	4	1,050.00
26/10/2021	2032 On 05-May-22			Bond Future	10.53	86.7810	10.5280	86.7810	20,384.00
26/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	4069	4	4069	4	0.00
26/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1540	1	1540	1	780.00
26/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	500	0	500	0	780.00
26/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1802	2	1802	2	993.00
26/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	4144	4	4144	4	0.00
26/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	4106	4	4106	4	0.00
26/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4680	4	4680	4	0.00
26/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3921	4	3921	4	0.00
26/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1489	2	1489	2	993.00
26/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1426	2	1426	2	0.00
26/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3120	3	3120	3	0.00
26/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1202	1	1202	1	780.00
26/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1411	2	1411	2	0.00
26/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1396	2	1396	2	0.00

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26/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	5915	6	5915	6	0.00
26/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3477	4	3477	4	0.00
26/10/2021	2032 On 04-August-22			Bond Future	10.75	87.8011	10.7522	87.8011	0.00
26/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5738	6	5738	6	0.00
26/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1591	1	1591	1	0.00
26/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1571	1	1571	1	0.00
26/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6855	7	6855	7	0.00
26/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1612	2	1612	2	0.00
26/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	768	1	768	1	800.00
26/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	215	0	215	0	800.00
26/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10432	11	10432	11	0.00
26/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6499	7	6499	7	0.00
26/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4574	5	4574	5	0.00
26/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4539	5	4539	5	0.00
26/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1085	1	1085	1	0.00
26/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1387	1	1387	1	800.00
26/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4505	5	4505	5	0.00
26/10/2021	2032 On 03-November-22			Bond Future	10.98	84.7875	10.9808	84.7875	0.00
26/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	2515	2	2515	2	0.00
26/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	4188	4	4188	4	0.00
26/10/2021	2033 On 04-November-21			Bond Future	108.17	108.3445	108.1664	108.3445	2,113.00
26/10/2021	2033 On 03-February-22			Bond Future	109.40	109.5882	109.4046	109.5882	7,143.00
26/10/2021	2033 On 05-May-22			Bond Future	109.44	109.6281	109.4402	109.6281	2,121.00
26/10/2021	2033 On 04-August-22			Bond Future	110.81	111.0057	110.8128	111.0057	0.00
26/10/2021	2033 On 03-November-22			Bond Future	110.91	111.0936	110.9062	111.0936	0.00
26/10/2021	2037 On 04-November-21			Bond Future	10.80	84.9342	10.8049	84.9342	71,143.00
26/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11536	11	11536	11	0.00
26/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11587	11	11587	11	0.00
26/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4246	4	4246	4	600.00
26/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	8845	9	8845	9	0.00
26/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11638	11	11638	11	0.00
26/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
26/10/2021	2037 On 04-November-21	12,82	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
26/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	5	0	5	0	0.00
26/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2037 On 03-February-22			Bond Future	11.01	81.6339	11.0088	81.6339	99,160.00
26/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	3854	4	3854	4	0.00
26/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3811	4	3811	4	0.00
26/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3767	4	3767	4	0.00
26/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	1044	1	1044	1	0.00
26/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	1076	1	1076	1	0.00
26/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	1060	1	1060	1	0.00
26/10/2021	2037 On 05-May-22			Bond Future	11.22	82.5973	11.2156	82.5973	11,855.00
26/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	5059	5	5059	5	0.00
26/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	5017	5	5017	5	0.00
26/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	4975	5	4975	5	0.00
26/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1392	1	1392	1	0.00
26/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1421	2	1421	2	0.00
26/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1406	2	1406	2	0.00
26/10/2021	2037 On 04-August-22			Bond Future	11.43	79.3124	11.4332	79.3124	0.00
26/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3204	3	3204	3	0.00
26/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1820	2	1820	2	0.00
26/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	544	0	544	0	50.00
26/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1773	2	1773	2	0.00
26/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1797	2	1797	2	0.00
26/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	5001	5	5001	5	0.00
26/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	5080	5	5080	5	0.00
26/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	9032	9	9032	9	0.00
26/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3282	3	3282	3	50.00
26/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	5040	5	5040	5	50.00
26/10/2021	2037 On 03-November-22			Bond Future	11.64	80.3394	11.6410	80.3394	0.00
26/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	2756	3	2756	3	0.00
26/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	2808	3	2808	3	0.00
26/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	2782	3	2782	3	0.00
26/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	4719	5	4719	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
26/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	4752	5	4752	5	0.00
26/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	4685	5	4685	5	0.00
26/10/2021	2038 On 04-November-21			Bond Future	121.70	121.6561	121.6968	121.6561	3,196.00
26/10/2021	2038 On 03-February-22			Bond Future	121.31	121.2710	121.3082	121.2710	4,177.00
26/10/2021	2038 On 05-May-22			Bond Future	122.77	122.7306	122.7658	122.7306	677.00
26/10/2021	2038 On 04-August-22			Bond Future	122.49	122.4588	122.4916	122.4588	0.00
26/10/2021	2038 On 03-November-22			Bond Future	124.04	123.9951	124.0372	123.9951	0.00
26/10/2021	2040 On 04-November-21			Bond Future	10.92	86.9667	10.9192	86.9667	38,898.00
26/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	12150	12	12150	12	0.00
26/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	12042	12	12042	12	0.00
26/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	12096	12	12096	12	0.00
26/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2040 On 03-February-22			Bond Future	11.12	83.4390	11.1175	83.4390	71,196.00
26/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	4034	4	4034	4	0.00
26/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4081	4	4081	4	0.00
26/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4127	4	4127	4	0.00
26/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1085	1	1085	1	0.00
26/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1069	1	1069	1	0.00
26/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1052	1	1052	1	0.00
26/10/2021	2040 On 05-May-22			Bond Future	11.32	84.4238	11.3181	84.4238	8,498.00
26/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5295	5	5295	5	0.00
26/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	180	0	180	0	1,200.00
26/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5250	5	5250	5	0.00
26/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5339	5	5339	5	0.00
26/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10635	10	10635	10	0.00
26/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	936	1	936	1	1,200.00
26/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	6049	6	6049	6	0.00
26/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	522	1	522	1	1,200.00
26/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1559	2	1559	2	0.00
26/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1575	2	1575	2	0.00
26/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1591	2	1591	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
26/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	10932	11	10932	11	0.00
26/10/2021	2040 On 04-August-22			Bond Future	11.53	80.9096	11.5289	80.9096	0.00
26/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	2025	2	2025	2	0.00
26/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	2050	2	2050	2	0.00
26/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	2076	2	2076	2	0.00
26/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5198	5	5198	5	0.00
26/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5240	6	5240	6	0.00
26/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5282	6	5282	6	0.00
26/10/2021	2040 On 03-November-22			Bond Future	11.73	81.9579	11.7298	81.9579	0.00
26/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	3012	3	3012	3	0.00
26/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	2956	3	2956	3	0.00
26/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	2984	3	2984	3	0.00
26/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	5020	5	5020	5	0.00
26/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	5092	5	5092	5	0.00
26/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	5056	5	5056	5	0.00
26/10/2021	2044 On 04-November-21			Bond Future	10.94	83.8441	10.9380	83.8441	22,199.00
26/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	11995	12	11995	12	0.00
26/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	12049	12	12049	12	0.00
26/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	12102	12	12102	12	0.00
26/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2044 On 03-February-22			Bond Future	11.13	80.4064	11.1262	80.4064	47,225.00
26/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	4224	4	4224	4	0.00
26/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	4129	4	4129	4	0.00
26/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	4177	4	4177	4	0.00
26/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	1048	1	1048	1	0.00
26/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1065	1	1065	1	0.00
26/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	1032	1	1032	1	0.00
26/10/2021	2044 On 05-May-22			Bond Future	11.32	81.3554	11.3161	81.3554	5,735.00
26/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5440	5	5440	5	0.00
26/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5349	5	5349	5	0.00
26/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5394	5	5394	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
26/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1550	2	1550	2	0.00
26/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1566	2	1566	2	0.00
26/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1534	2	1534	2	0.00
26/10/2021	2044 On 04-August-22			Bond Future	11.52	77.9305	11.5153	77.9305	0.00
26/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2231	2	2231	2	0.00
26/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2177	2	2177	2	0.00
26/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2204	2	2204	2	0.00
26/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	5027	5	5027	5	0.00
26/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	5069	5	5069	5	0.00
26/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	4986	5	4986	5	0.00
26/10/2021	2044 On 03-November-22			Bond Future	11.70	78.9401	11.7047	78.9401	0.00
26/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	3018	3	3018	3	0.00
26/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	3046	3	3046	3	0.00
26/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	3075	3	3075	3	0.00
26/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	4961	5	4961	5	0.00
26/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	4997	5	4997	5	0.00
26/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	5034	5	5034	5	0.00
26/10/2021	2046 On 04-November-21			Bond Future	109.11	109.0775	109.1141	109.0775	9,554.00
26/10/2021	2046 On 03-February-22			Bond Future	110.36	110.3295	110.3630	110.3295	13,054.00
26/10/2021	2046 On 05-May-22			Bond Future	109.81	109.7751	109.8070	109.7751	171.00
26/10/2021	2046 On 04-August-22			Bond Future	111.18	111.1549	111.1843	111.1549	0.00
26/10/2021	2046 On 03-November-22			Bond Future	110.66	110.6266	110.6647	110.6266	0.00
26/10/2021	2050 On 04-November-21			Bond Future	112.04	111.9990	112.0367	111.9990	3,193.00
26/10/2021	2050 On 03-February-22			Bond Future	111.34	111.3028	111.3373	111.3028	7,284.00
26/10/2021	2050 On 05-May-22			Bond Future	112.68	112.6424	112.6751	112.6424	379.00
26/10/2021	2050 On 04-August-22			Bond Future	112.07	112.0434	112.0737	112.0434	0.00
26/10/2021	2050 On 03-November-22			Bond Future	113.49	113.4489	113.4879	113.4489	0.00
26/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	AL37 On 04-November-21			Index Future	793.43	792.4400	793.4340	792.4400	0.00
26/10/2021	AL37 On 03-February-22			Index Future	802.31	801.3300	802.3090	801.3300	0.00
26/10/2021	AL37 On 05-May-22			Index Future	811.75	810.7730	811.7480	810.7730	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
26/10/2021	AL37 On 04-August-22			Index Future	821.63	820.6600	821.6270	820.6600	0.00
26/10/2021	AL37 On 03-November-22			Index Future	831.90	830.8650	831.9010	830.8650	0.00
26/10/2021	AL7T On 04-November-21			Index Future	900.72	897.9840	900.7240	897.9840	0.00
26/10/2021	AL7T On 03-February-22			Index Future	910.80	908.0580	910.7990	908.0580	0.00
26/10/2021	AL7T On 05-May-22			Index Future	921.51	918.7590	921.5140	918.7590	0.00
26/10/2021	AL7T On 04-August-22			Index Future	932.73	929.9620	932.7280	929.9620	0.00
26/10/2021	AL7T On 03-November-22			Index Future	944.39	941.5260	944.3930	941.5260	0.00
26/10/2021	ALBI On 04-November-21			Index Future	797.46	794.8220	797.4610	794.8220	114.00
26/10/2021	ALBI On 03-February-22			Index Future	806.38	803.7390	806.3810	803.7390	136.00
26/10/2021	ALBI On 05-May-22			Index Future	815.87	813.2100	815.8680	813.2100	29.00
26/10/2021	ALBI On 04-August-22			Index Future	825.80	823.1260	825.7970	823.1260	0.00
26/10/2021	ALBI On 03-November-22			Index Future	836.12	833.3620	836.1240	833.3620	0.00
26/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C223 On 25-January-23			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
26/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2021	ES33 On 04-November-21			Bond Future	11.51	75.2528	11.5055	75.2528	0.00
26/10/2021	ES33 On 03-February-22			Bond Future	11.76	76.1166	11.7585	76.1166	263.00
26/10/2021	ES33 On 05-May-22			Bond Future	12.01	73.2553	12.0107	73.2553	87.00
26/10/2021	ES33 On 04-August-22			Bond Future	12.27	74.1283	12.2720	74.1283	0.00
26/10/2021	ES33 On 03-November-22			Bond Future	12.54	71.3298	12.5396	71.3298	0.00
26/10/2021	ES42 On 04-November-21			Bond Future	12.00	73.5070	12.0029	73.5070	0.00
26/10/2021	ES42 On 03-February-22			Bond Future	12.23	74.3508	12.2344	74.3508	3,579.00
26/10/2021	ES42 On 05-May-22			Bond Future	12.47	70.9871	12.4736	70.9871	1,190.00
26/10/2021	ES42 On 04-August-22			Bond Future	12.71	71.8317	12.7147	71.8317	0.00
26/10/2021	ES42 On 03-November-22			Bond Future	12.96	68.5245	12.9625	68.5245	0.00
26/10/2021	GOVI On 04-November-21			GOVI	787.31	784.7440	787.3120	784.7440	49.00
26/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	588920	56	588920	56	0.00
26/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	589020	56	589020	56	0.00
26/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	589120	56	589120	56	0.00
26/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 03-February-22			GOVI	796.12	793.5470	796.1190	793.5470	972.00
26/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	33790	1	33790	1	0.00
26/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	33690	1	33690	1	0.00
26/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	33590	1	33590	1	0.00
26/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	GOVI On 05-May-22			GOVI	805.48	802.8990	805.4840	802.8990	0.00
26/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	172540	15	172540	15	0.00
26/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	172440	15	172440	15	0.00
26/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	172340	15	172340	15	0.00
26/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 04-August-22			GOVI	815.29	812.6890	815.2870	812.6890	0.00
26/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	39930	7	39930	7	0.00
26/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	39830	7	39830	7	0.00
26/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	39730	7	39730	7	0.00
26/10/2021	GOVI On 03-November-22			GOVI	825.48	822.7950	825.4820	822.7950	0.00
26/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	50520	2	50520	2	0.00
26/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	50720	2	50720	2	0.00
26/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	50620	2	50620	2	0.00
26/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
26/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
26/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2021	IGOV On 04-November-21			Index Future	296.97	296.9100	296.9650	296.9100	29.00
26/10/2021	IGOV On 03-February-22			Index Future	300.36	300.3150	300.3600	300.3150	487.00
26/10/2021	IGOV On 05-May-22			Index Future	303.97	303.9270	303.9670	303.9270	16.00
26/10/2021	IGOV On 04-August-22			Index Future	307.74	307.7050	307.7380	307.7050	0.00
26/10/2021	IGOV On 03-November-22			Index Future	311.66	311.6020	311.6580	311.6020	0.00
26/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
26/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
26/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
26/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
26/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2650	3.7350	96.2650	50,000.00
26/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0350	3.9550	96.0350	0.00
26/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	95.9400	4.0500	95.9400	0.00
26/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.26	95.7400	4.2600	95.7400	0.00
26/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.6650	4.3250	95.6650	0.00
26/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.58	95.4000	4.5800	95.4000	0.00
26/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.0800	4.9100	95.0800	72.00
26/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.33	94.6550	5.3250	94.6550	0.00
26/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.80	94.1550	5.8000	94.1550	68.00
26/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.13	93.8300	6.1300	93.8300	0.00
26/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.53	93.4150	6.5250	93.4150	0.00
26/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.85	93.0950	6.8450	93.0950	0.00
26/10/2021	R023 On 04-November-21			Bond Future	5.47	104.3338	5.4654	104.3338	6,810.00
26/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
26/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
26/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
26/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	710	1	710	1	0.00
26/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	723	1	723	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
26/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	697	1	697	1	0.00
26/10/2021	R023 On 03-February-22			Bond Future	5.71	105.5055	5.7137	105.5055	11,361.00
26/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	14	0	14	0	0.00
26/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	15	0	15	0	0.00
26/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	16	0	16	0	0.00
26/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	669	1	669	1	0.00
26/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	679	1	679	1	0.00
26/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	688	1	688	1	0.00
26/10/2021	R023 On 05-May-22			Bond Future	6.01	102.8395	6.0132	102.8395	777.00
26/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	417	0	417	0	0.00
26/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	423	0	423	0	0.00
26/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	428	0	428	0	0.00
26/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	195	0	195	0	0.00
26/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	197	0	197	0	0.00
26/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	200	0	200	0	0.00
26/10/2021	R023 On 04-August-22			Bond Future	6.51	104.0717	6.5068	104.0717	0.00
26/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	131	0	131	0	0.00
26/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	133	0	133	0	0.00
26/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	135	0	135	0	0.00
26/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	386	0	386	0	0.00
26/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	389	0	389	0	0.00
26/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	393	0	393	0	0.00
26/10/2021	R023 On 03-November-22			Bond Future	7.71	101.4795	7.7077	101.4795	0.00
26/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	40	0	40	0	0.00
26/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	40	0	40	0	0.00
26/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	40	0	40	0	0.00
26/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	482	0	482	0	0.00
26/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	485	0	485	0	0.00
26/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	480	0	480	0	0.00
26/10/2021	R035 On 04-November-21			Bond Future	10.58	89.2212	10.5810	89.2212	38,608.00
26/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	37	0	37	0	782.00
26/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	7082	7	7082	7	0.00
26/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	52	0	52	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3866	3	3866	3	0.00
26/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17710	17	17710	17	0.00
26/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11246	11	11246	11	0.00
26/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	11299	11	11299	11	0.00
26/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	8	0	8	0	350.00
26/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	9	0	9	0	400.00
26/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	765	1	765	1	400.00
26/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	693	1	693	1	0.00
26/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	3154	3	3154	3	0.00
26/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	11351	11	11351	11	0.00
26/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	25	0	25	0	782.00
26/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	9	0	9	0	350.00
26/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	570	1	570	1	350.00
26/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	515	1	515	1	0.00
26/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	0	0	0	0	782.00
26/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	3050	3	3050	3	0.00
26/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2339	3	2339	3	0.00
26/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3116	4	3116	4	0.00
26/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
26/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2153	3	2153	3	0.00
26/10/2021	R035 On 03-February-22			Bond Future	10.79	90.2232	10.7948	90.2232	97,331.00
26/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	691	1	691	1	500.00
26/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	3012	3	3012	3	0.00
26/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3803	4	3803	4	0.00
26/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4202	4	4202	4	0.00
26/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	472	0	472	0	280.00
26/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6826	6	6826	6	0.00
26/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	123	0	123	0	683.00
26/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	726	1	726	1	200.00
26/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	880	1	880	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
26/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	901	1	901	1	1,600.00
26/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1532	1	1532	1	0.00
26/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1645	1	1645	1	0.00
26/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2933	3	2933	3	0.00
26/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3254	3	3254	3	0.00
26/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3717	3	3717	3	0.00
26/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3760	3	3760	3	0.00
26/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	3979	4	3979	4	0.00
26/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4475	4	4475	4	0.00
26/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	268	0	268	0	200.00
26/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	6091	6	6091	6	0.00
26/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	523	1	523	1	280.00
26/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	5987	6	5987	6	0.00
26/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	869	1	869	1	683.00
26/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	1023	1	1023	1	200.00
26/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	950	1	950	1	500.00
26/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1102	1	1102	1	0.00
26/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1119	1	1119	1	0.00
26/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1439	2	1439	2	1,600.00
26/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2697	3	2697	3	200.00
26/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3744	4	3744	4	0.00
26/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3789	4	3789	4	500.00
26/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4161	4	4161	4	0.00
26/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4257	5	4257	5	0.00
26/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7365	8	7365	8	0.00
26/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	414	0	414	0	1,800.00
26/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	4972	5	4972	5	0.00
26/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1085	1	1085	1	0.00
26/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1318	1	1318	1	200.00
26/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2556	3	2556	3	683.00
26/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1482	2	1482	2	280.00
26/10/2021	R035 On 05-May-22			Bond Future	11.00	86.8095	11.0032	86.8095	8,926.00
26/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5170	5	5170	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
26/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	5085	5	5085	5	0.00
26/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	5127	5	5127	5	0.00
26/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1385	2	1385	2	0.00
26/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1399	2	1399	2	0.00
26/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1370	2	1370	2	0.00
26/10/2021	R035 On 04-August-22			Bond Future	11.22	87.8279	11.2204	87.8279	0.00
26/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1931	2	1931	2	0.00
26/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2976	3	2976	3	0.00
26/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1907	2	1907	2	0.00
26/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	502	0	502	0	100.00
26/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1883	2	1883	2	0.00
26/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1698	2	1698	2	0.00
26/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5219	6	5219	6	100.00
26/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4907	5	4907	5	0.00
26/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9230	10	9230	10	0.00
26/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4869	5	4869	5	0.00
26/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3511	4	3511	4	100.00
26/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4832	5	4832	5	0.00
26/10/2021	R035 On 03-November-22			Bond Future	11.44	84.4847	11.4406	84.4847	0.00
26/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	2842	3	2842	3	0.00
26/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	2868	3	2868	3	0.00
26/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	2895	3	2895	3	0.00
26/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	4582	5	4582	5	0.00
26/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	4614	5	4614	5	0.00
26/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	4647	5	4647	5	0.00
26/10/2021	R186 On 04-November-21			Bond Future	7.98	114.3071	7.9782	114.3071	16,812.00
26/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	737	1	737	1	0.00
26/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3416	3	3416	3	0.00
26/10/2021	R186 On 04-November-21		Call	Bond Future	14451	14	14451	14	0.00
26/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	78	0	78	0	0.00
26/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	674	1	674	1	0.00
26/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	705	1	705	1	0.00
26/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	171	0	171	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
26/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	184	0	184	0	0.00
26/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
26/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	0	0	0	0	15,177.00
26/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	159	0	159	0	0.00
26/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	999	1	999	1	15,177.00
26/10/2021	R186 On 03-February-22			Bond Future	8.20	110.3093	8.2046	110.3093	57,873.00
26/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	163	0	163	0	0.00
26/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	168	0	168	0	0.00
26/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	173	0	173	0	0.00
26/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4027	4	4027	4	0.00
26/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4065	4	4065	4	0.00
26/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4104	4	4104	4	0.00
26/10/2021	R186 On 05-May-22			Bond Future	8.44	111.6105	8.4424	111.6105	4,404.00
26/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1450	1	1450	1	0.00
26/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1469	1	1469	1	0.00
26/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	2163	2	2163	2	0.00
26/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	82	0	82	0	3,600.00
26/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	772	1	772	1	435.00
26/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1488	1	1488	1	0.00
26/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	349	0	349	0	3,600.00
26/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	244	0	244	0	435.00
26/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	4948	5	4948	5	0.00
26/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4226	4	4226	4	0.00
26/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	1971	2	1971	2	0.00
26/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3016	3	3016	3	0.00
26/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7101	7	7101	7	0.00
26/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1388	1	1388	1	4,035.00
26/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	1992	2	1992	2	0.00
26/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2013	2	2013	2	0.00
26/10/2021	R186 On 04-August-22			Bond Future	8.70	107.6521	8.6976	107.6521	0.00
26/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	1084	1	1084	1	0.00
26/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	174	0	174	0	3,600.00
26/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	1098	1	1098	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
26/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	1113	1	1113	1	0.00
26/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4753	5	4753	5	0.00
26/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	851	1	851	1	3,600.00
26/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	825	1	825	1	3,600.00
26/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3172	3	3172	3	0.00
26/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3195	3	3195	3	0.00
26/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	6882	7	6882	7	0.00
26/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3219	3	3219	3	0.00
26/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3636	4	3636	4	0.00
26/10/2021	R186 On 03-November-22			Bond Future	8.97	109.0301	8.9665	109.0301	0.00
26/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	1620	2	1620	2	0.00
26/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	1605	2	1605	2	0.00
26/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	1589	2	1589	2	0.00
26/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	3127	3	3127	3	0.00
26/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	3107	3	3107	3	0.00
26/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	3087	3	3087	3	0.00
26/10/2021	R197 On 04-November-21			Bond Future	327.85	327.7678	327.8519	327.7678	1,189.00
26/10/2021	R197 On 03-February-22			Bond Future	323.37	323.2933	323.3680	323.2933	1,048.00
26/10/2021	R197 On 05-May-22			Bond Future	327.25	327.1840	327.2532	327.1840	237.00
26/10/2021	R197 On 04-August-22			Bond Future	322.99	322.9285	322.9908	322.9285	0.00
26/10/2021	R197 On 03-November-22			Bond Future	327.07	326.9801	327.0668	326.9801	0.00
26/10/2021	R202 On 04-November-21			Bond Future	240.83	240.7526	240.8316	240.7526	4,415.00
26/10/2021	R202 On 03-February-22			Bond Future	239.21	239.1411	239.2136	239.1411	7,848.00
26/10/2021	R202 On 05-May-22			Bond Future	242.09	242.0188	242.0874	242.0188	413.00
26/10/2021	R202 On 04-August-22			Bond Future	240.68	240.6160	240.6794	240.6160	0.00
26/10/2021	R202 On 03-November-22			Bond Future	243.72	243.6343	243.7162	243.6343	0.00
26/10/2021	R209 On 04-November-21			Bond Future	10.55	68.8908	10.5477	68.8908	13,598.00
26/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
26/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	8344	8	8344	8	0.00
26/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	53	0	53	0	0.00
26/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	2	0	2	0	0.00
26/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7499	7	7499	7	0.00
26/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	8298	8	8298	8	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
26/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	8391	8	8391	8	0.00
26/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	404	0	404	0	0.00
26/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
26/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3173	3	3173	3	3,100.00
26/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	1752	2	1752	2	4,250.00
26/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	673	1	673	1	150.00
26/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6251	7	6251	7	0.00
26/10/2021	R209 On 03-February-22			Bond Future	10.73	69.6645	10.7335	69.6645	22,010.00
26/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2766	3	2766	3	0.00
26/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2731	3	2731	3	0.00
26/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2695	3	2695	3	0.00
26/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1154	1	1154	1	0.00
26/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1136	1	1136	1	0.00
26/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1119	1	1119	1	0.00
26/10/2021	R209 On 05-May-22			Bond Future	10.92	67.3450	10.9200	67.3450	5,016.00
26/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	4034	4	4034	4	0.00
26/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	6135	6	6135	6	0.00
26/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1884	2	1884	2	0.00
26/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	3963	4	3963	4	0.00
26/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	3999	4	3999	4	0.00
26/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	297	0	297	0	8,025.00
26/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	6968	7	6968	7	0.00
26/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1305	1	1305	1	0.00
26/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1320	1	1320	1	0.00
26/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2800	3	2800	3	11,050.00
26/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	712	1	712	1	11,050.00
26/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1291	1	1291	1	0.00
26/10/2021	R209 On 04-August-22			Bond Future	11.11	68.1354	11.1102	68.1354	0.00
26/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1604	1	1604	1	0.00
26/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1564	1	1564	1	0.00

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26/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1584	1	1584	1	0.00
26/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4424	5	4424	5	0.00
26/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4459	5	4459	5	0.00
26/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4389	5	4389	5	0.00
26/10/2021	R209 On 03-November-22			Bond Future	11.30	65.8745	11.3017	65.8745	0.00
26/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	2541	2	2541	2	0.00
26/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	2518	2	2518	2	0.00
26/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	2565	2	2565	2	0.00
26/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	3963	4	3963	4	0.00
26/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	4021	4	4021	4	0.00
26/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	3992	4	3992	4	0.00
26/10/2021	R210 On 04-November-21			Bond Future	211.79	211.7309	211.7946	211.7309	1,253.00
26/10/2021	R210 On 03-February-22			Bond Future	214.22	214.1615	214.2191	214.1615	1,381.00
26/10/2021	R210 On 05-May-22			Bond Future	213.94	213.8853	213.9395	213.8853	104.00
26/10/2021	R210 On 04-August-22			Bond Future	216.62	216.5733	216.6230	216.5733	0.00
26/10/2021	R210 On 03-November-22			Bond Future	216.44	216.3756	216.4413	216.3756	0.00
26/10/2021	R212 On 04-November-21			Bond Future	175.76	175.9039	175.7613	175.9039	2,605.00
26/10/2021	R213 On 04-November-21			Bond Future	9.86	83.9123	9.8613	83.9123	7,073.00
26/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	6207	6	6207	6	0.00
26/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6255	6	6255	6	0.00
26/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6303	6	6303	6	0.00
26/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R213 On 03-February-22			Bond Future	10.08	84.8547	10.0768	84.8547	16,478.00
26/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	250	0	250	0	430.00
26/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	665	1	665	1	0.00
26/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	983	1	983	1	0.00
26/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1417	1	1417	1	0.00
26/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1441	1	1441	1	0.00
26/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1917	2	1917	2	0.00
26/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1974	2	1974	2	0.00
26/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3417	3	3417	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	199	0	199	0	220.00
26/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2212	2	2212	2	0.00
26/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1466	1	1466	1	0.00
26/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1515	1	1515	1	0.00
26/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3681	4	3681	4	0.00
26/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	63	0	63	0	102.00
26/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	36	0	36	0	200.00
26/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	7936	8	7936	8	0.00
26/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	6985	7	6985	7	0.00
26/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	702	1	702	1	220.00
26/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	1912	2	1912	2	430.00
26/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	782	1	782	1	430.00
26/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	1966	2	1966	2	0.00
26/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	4815	5	4815	5	0.00
26/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3273	3	3273	3	200.00
26/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1328	1	1328	1	102.00
26/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5151	5	5151	5	0.00
26/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1497	2	1497	2	220.00
26/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1542	2	1542	2	200.00
26/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	1993	2	1993	2	0.00
26/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2021	2	2021	2	0.00
26/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2634	3	2634	3	102.00
26/10/2021	R213 On 05-May-22			Bond Future	10.29	82.3236	10.2885	82.3236	0.00
26/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3261	3	3261	3	0.00
26/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3293	3	3293	3	0.00
26/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3229	3	3229	3	0.00
26/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1515	2	1515	2	0.00
26/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1532	2	1532	2	0.00
26/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1548	2	1548	2	0.00
26/10/2021	R213 On 04-August-22			Bond Future	10.51	83.2924	10.5104	83.2924	0.00
26/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1345	1	1345	1	0.00
26/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1310	1	1310	1	0.00
26/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1327	1	1327	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
26/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4365	5	4365	5	0.00
26/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4431	5	4431	5	0.00
26/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4398	5	4398	5	0.00
26/10/2021	R213 On 03-November-22			Bond Future	10.74	80.8334	10.7383	80.8334	0.00
26/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	2265	2	2265	2	0.00
26/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	2223	2	2223	2	0.00
26/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	2244	2	2244	2	0.00
26/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	3895	4	3895	4	0.00
26/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	3922	4	3922	4	0.00
26/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	3868	4	3868	4	0.00
26/10/2021	R214 On 04-November-21			Bond Future	10.93	65.5876	10.9277	65.5876	4,541.00
26/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	7967	8	7967	8	0.00
26/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	7875	8	7875	8	0.00
26/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	7921	8	7921	8	0.00
26/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R214 On 03-February-22			Bond Future	11.11	66.3242	11.1144	66.3242	19,040.00
26/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2735	3	2735	3	0.00
26/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2771	3	2771	3	0.00
26/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2806	3	2806	3	0.00
26/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1235	1	1235	1	0.00
26/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1217	1	1217	1	0.00
26/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1199	1	1199	1	0.00
26/10/2021	R214 On 05-May-22			Bond Future	11.30	63.8269	11.2951	63.8269	441.00
26/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3790	4	3790	4	0.00
26/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3825	4	3825	4	0.00
26/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3860	4	3860	4	0.00
26/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1505	2	1505	2	0.00
26/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1489	2	1489	2	0.00
26/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1473	2	1473	2	0.00
26/10/2021	R214 On 04-August-22			Bond Future	11.48	64.5749	11.4819	64.5749	0.00
26/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1621	2	1621	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
26/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1642	2	1642	2	0.00
26/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1663	2	1663	2	0.00
26/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4378	5	4378	5	0.00
26/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4343	5	4343	5	0.00
26/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4414	5	4414	5	0.00
26/10/2021	R214 On 03-November-22			Bond Future	11.67	62.1304	11.6696	62.1304	0.00
26/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	2471	2	2471	2	0.00
26/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	2495	2	2495	2	0.00
26/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	2448	2	2448	2	0.00
26/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	4118	4	4118	4	0.00
26/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	4148	4	4148	4	0.00
26/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	4178	4	4178	4	0.00
26/10/2021	R248 On 04-November-21			Bond Future	10.89	82.7909	10.8925	82.7909	92,551.00
26/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
26/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	0	0	0	0	1,050.00
26/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	1	0	1	0	0.00
26/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	12136	12	12136	12	0.00
26/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	12191	12	12191	12	0.00
26/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	12245	12	12245	12	0.00
26/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	365	0	365	0	1,050.00
26/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1038	1	1038	1	0.00
26/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	5286	6	5286	6	0.00
26/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4488	5	4488	5	0.00
26/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10362	11	10362	11	0.00
26/10/2021	R248 On 03-February-22			Bond Future	11.08	83.7207	11.0775	83.7207	177,259.00
26/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1117	1	1117	1	1,300.00
26/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	2003	2	2003	2	100.00
26/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	274	0	274	0	900.00
26/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	4035	4	4035	4	0.00
26/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	518	0	518	0	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	683	1	683	1	0.00
26/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1677	2	1677	2	900.00
26/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	3941	4	3941	4	0.00
26/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	3988	4	3988	4	0.00
26/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	66	0	66	0	0.00
26/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	128	0	128	0	1,300.00
26/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8358	9	8358	9	0.00
26/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	9984	10	9984	10	0.00
26/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1231	1	1231	1	0.00
26/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	6869	7	6869	7	0.00
26/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	2939	3	2939	3	0.00
26/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	4921	5	4921	5	0.00
26/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1250	1	1250	1	0.00
26/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2550	3	2550	3	0.00
26/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1269	1	1269	1	0.00
26/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3844	4	3844	4	0.00
26/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5529	6	5529	6	0.00
26/10/2021	R248 On 05-May-22			Bond Future	11.26	80.2934	11.2567	80.2934	2,035.00
26/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5245	5	5245	5	0.00
26/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	5153	5	5153	5	0.00
26/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	5199	5	5199	5	0.00
26/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1658	2	1658	2	0.00
26/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1623	2	1623	2	0.00
26/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1640	2	1640	2	0.00
26/10/2021	R248 On 04-August-22			Bond Future	11.44	81.2346	11.4422	81.2346	0.00
26/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2157	2	2157	2	0.00
26/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	2102	2	2102	2	0.00
26/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2129	2	2129	2	0.00
26/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5230	6	5230	6	0.00
26/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5275	6	5275	6	0.00
26/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5187	5	5187	5	0.00
26/10/2021	R248 On 03-November-22			Bond Future	11.63	77.8702	11.6285	77.8702	0.00
26/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	2994	3	2994	3	0.00

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26/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	3023	3	3023	3	0.00
26/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	3052	3	3052	3	0.00
26/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	5162	5	5162	5	0.00
26/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	5124	5	5124	5	0.00
26/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	5086	5	5086	5	0.00