



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/10/2021 TO: 25/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	2025 On 04-November-21			Bond Future	154.74	154.8399	154.7411	154.8399	1,838.00
25/10/2021	2025 On 03-February-22			Bond Future	154.93	155.0347	154.9338	155.0347	4,632.00
25/10/2021	2025 On 05-May-22			Bond Future	156.80	156.9008	156.7983	156.9008	164.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2025 On 04-August-22			Bond Future	157.16	157.2595	157.1561	157.2595	0.00
25/10/2021	2025 On 03-November-22			Bond Future	159.13	159.2322	159.1274	159.2322	0.00
25/10/2021	2029 On 04-November-21			Bond Future	113.67	114.0606	113.6701	114.0606	2,252.00
25/10/2021	2029 On 03-February-22			Bond Future	114.97	115.3706	114.9749	115.3706	2,586.00
25/10/2021	2029 On 05-May-22			Bond Future	115.16	115.5615	115.1606	115.5615	186.00
25/10/2021	2029 On 04-August-22			Bond Future	116.61	117.0139	116.6078	117.0139	0.00
25/10/2021	2029 On 03-November-22			Bond Future	116.85	117.2575	116.8468	117.2575	0.00
25/10/2021	2030 On 04-November-21			Bond Future	9.57	93.2026	93.3749	93.2026	66,127.00
25/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	0	0	0	0	3,250.00
25/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	0	0	0	0	300.00
25/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	0	0	0	0	560.00
25/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	90	0	0	0	0.00
25/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	196	0	0	0	560.00
25/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	1807	2	2	2	29.00
25/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5196	5	5	5	0.00
25/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5294	5	5	5	0.00
25/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9234	9	9	9	0.00
25/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	57	0	0	0	0.00
25/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
25/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	35	0	0	0	29.00
25/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	135	0	0	0	0.00
25/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8400	8	8	8	0.00
25/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5245	5	5	5	0.00
25/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
25/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1304	1	1	1	9,100.00
25/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	1097	1	1	1	0.00
25/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1528	2	2	2	0.00
25/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	7212	7	7	7	0.00
25/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4353	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1765	2	2	2	5,000.00
25/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
25/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	81	0	0	0	0.00
25/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	4185	4	4	4	0.00
25/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	2014	2	2	2	0.00
25/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4466	5	4	5	0.00
25/10/2021	2030 On 03-February-22			Bond Future	9.79	90.2460	90.4197	90.2460	75,995.00
25/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	912	1	1	1	0.00
25/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	931	1	1	1	0.00
25/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1254	1	1	1	1,000.00
25/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1688	2	2	2	0.00
25/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5534	5	6	5	0.00
25/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	949	1	1	1	0.00
25/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	55	0	0	0	101.00
25/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	773	1	1	1	0.00
25/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	214	0	0	0	1,000.00
25/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	5176	5	5	5	0.00
25/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	3052	3	3	3	101.00
25/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7573	8	8	8	0.00
25/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2704	3	3	3	0.00
25/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	326	0	0	0	1,000.00
25/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1737	2	2	2	101.00
25/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2229	2	2	2	0.00
25/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2738	3	3	3	0.00
25/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2771	3	3	3	0.00
25/10/2021	2030 On 05-May-22			Bond Future	10.02	91.3111	91.4866	91.3111	14,728.00
25/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	385	0	0	0	1,800.00
25/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	893	1	1	1	0.00
25/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2717	3	3	3	0.00
25/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2746	3	3	3	0.00
25/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	333	0	0	0	200.00
25/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5609	5	6	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
25/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	31	0	0	0	200.00
25/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2774	3	3	3	0.00
25/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2080	2	2	2	0.00
25/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	85	0	0	0	1,800.00
25/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	172	0	0	0	1,073.00
25/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9975	10	10	10	0.00
25/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1834	2	2	2	0.00
25/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	6165	6	6	6	0.00
25/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6541	7	7	7	0.00
25/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	12262	12	12	12	0.00
25/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	8227	8	8	8	0.00
25/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	751	1	1	1	1,800.00
25/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2414	3	2	3	1,073.00
25/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1854	2	2	2	200.00
25/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1874	2	2	2	0.00
25/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4259	4	4	4	1,073.00
25/10/2021	2030 On 04-August-22			Bond Future	10.26	88.3839	88.5614	88.3839	0.00
25/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	599	1	1	1	800.00
25/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	180	0	0	0	800.00
25/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1195	1	1	1	0.00
25/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1211	1	1	1	0.00
25/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4677	5	5	5	0.00
25/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1227	1	1	1	0.00
25/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4634	5	5	5	0.00
25/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1483	2	1	2	800.00
25/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4668	5	5	5	0.00
25/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4702	5	5	5	0.00
25/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	10142	10	10	10	0.00
25/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6590	7	7	7	0.00
25/10/2021	2030 On 03-November-22			Bond Future	10.50	89.5227	89.7023	89.5227	0.00
25/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	2129	2	2	2	0.00
25/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	2109	2	2	2	0.00
25/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	2149	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	4004	4	4	4	0.00
25/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	4058	4	4	4	0.00
25/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	4031	4	4	4	0.00
25/10/2021	2032 On 04-November-21			Bond Future	10.15	88.7095	88.8693	88.7095	84,985.00
25/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	0	0	0	0	700.00
25/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8473	8	8	8	0.00
25/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	13784	14	14	14	0.00
25/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	60	0	0	0	700.00
25/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8371	8	8	8	0.00
25/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8422	8	8	8	0.00
25/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
25/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	4934	5	5	5	0.00
25/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	1938	2	2	2	0.00
25/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2032 On 03-February-22			Bond Future	10.36	89.7063	89.8674	89.7063	105,122.00
25/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	370	0	0	0	210.00
25/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2142	2	2	2	0.00
25/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1838	2	2	2	0.00
25/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	3801	4	4	4	0.00
25/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	778	1	1	1	900.00
25/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1281	1	1	1	0.00
25/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2111	2	2	2	0.00
25/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	4008	4	4	4	0.00
25/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	31	0	0	0	198.00
25/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	69	0	0	0	97.00
25/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	317	0	0	0	1,050.00
25/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	429	0	0	0	0.00
25/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	2829	3	3	3	0.00
25/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	4774	5	5	5	0.00
25/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	327	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2048	2	2	2	0.00
25/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2079	2	2	2	0.00
25/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	625	1	1	1	0.00
25/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2404	2	2	2	0.00
25/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	2865	3	3	3	0.00
25/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1224	1	1	1	97.00
25/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1480	2	1	2	210.00
25/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1922	2	2	2	400.00
25/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3827	4	4	4	198.00
25/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1664	2	2	2	198.00
25/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1713	2	2	2	0.00
25/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1738	2	2	2	0.00
25/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	4901	5	5	5	0.00
25/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	605	1	1	1	210.00
25/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1243	1	1	1	1,050.00
25/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8768	9	9	9	0.00
25/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3450	4	3	4	900.00
25/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	4952	5	5	5	0.00
25/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7349	8	7	8	0.00
25/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	795	1	1	1	400.00
25/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1689	2	2	2	0.00
25/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2560	3	3	3	97.00
25/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	857	1	1	1	900.00
25/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4703	5	5	5	0.00
25/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4462	5	4	5	1,050.00
25/10/2021	2032 On 05-May-22			Bond Future	10.58	86.6183	86.7810	86.6183	20,384.00
25/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	3870	4	4	4	0.00
25/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1430	1	1	1	780.00
25/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	451	0	0	0	780.00
25/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1679	2	2	2	993.00
25/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	3943	4	4	4	0.00
25/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	3906	4	4	4	0.00
25/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4467	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3726	4	4	4	0.00
25/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1602	2	2	2	993.00
25/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1536	2	2	2	0.00
25/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3306	3	3	3	0.00
25/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1297	1	1	1	780.00
25/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1519	2	2	2	0.00
25/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1504	2	2	2	0.00
25/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	6175	6	6	6	0.00
25/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3675	4	4	4	0.00
25/10/2021	2032 On 04-August-22			Bond Future	10.81	87.6365	87.8011	87.6365	0.00
25/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5519	5	6	5	0.00
25/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1489	1	1	1	0.00
25/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1469	1	1	1	0.00
25/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6619	7	7	7	0.00
25/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1509	1	2	1	0.00
25/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	708	1	1	1	800.00
25/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	194	0	0	0	800.00
25/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10721	11	11	11	0.00
25/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6748	7	7	7	0.00
25/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4783	5	5	5	0.00
25/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4747	5	5	5	0.00
25/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1159	1	1	1	0.00
25/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1478	2	1	2	800.00
25/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4711	5	5	5	0.00
25/10/2021	2032 On 03-November-22			Bond Future	11.04	84.6211	84.7875	84.6211	0.00
25/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	2381	2	2	2	0.00
25/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	4375	4	4	4	0.00
25/10/2021	2033 On 04-November-21			Bond Future	108.34	107.9875	108.3445	107.9875	2,113.00
25/10/2021	2033 On 03-February-22			Bond Future	109.59	109.2277	109.5882	109.2277	7,143.00
25/10/2021	2033 On 05-May-22			Bond Future	109.63	109.2637	109.6281	109.2637	2,121.00
25/10/2021	2033 On 04-August-22			Bond Future	111.01	110.6370	111.0057	110.6370	0.00
25/10/2021	2033 On 03-November-22			Bond Future	111.09	110.7197	111.0936	110.7197	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
25/10/2021	2037 On 04-November-21			Bond Future	10.86	84.8875	84.9342	84.8875	71,143.00
25/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11199	11	11	11	0.00
25/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11250	11	11	11	0.00
25/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	3917	4	4	4	600.00
25/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	8508	8	9	8	0.00
25/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11302	11	11	11	0.00
25/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
25/10/2021	2037 On 04-November-21	12,82	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	13	0	0	0	0.00
25/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2037 On 03-February-22			Bond Future	11.06	81.5872	81.6339	81.5872	99,160.00
25/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	3628	4	4	4	0.00
25/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3586	4	4	4	0.00
25/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3544	4	4	4	0.00
25/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	1155	1	1	1	0.00
25/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	1190	1	1	1	0.00
25/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	1173	1	1	1	0.00
25/10/2021	2037 On 05-May-22			Bond Future	11.27	82.5503	82.5973	82.5503	11,855.00
25/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	4827	5	5	5	0.00
25/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	4786	5	5	5	0.00
25/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	4745	5	5	5	0.00
25/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1499	2	1	2	0.00
25/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1530	2	2	2	0.00
25/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1515	2	2	2	0.00
25/10/2021	2037 On 04-August-22			Bond Future	11.49	79.2649	79.3124	79.2649	0.00
25/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3036	3	3	3	0.00
25/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1704	2	2	2	0.00
25/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	498	0	0	0	50.00
25/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1660	2	2	2	0.00
25/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1682	2	2	2	0.00
25/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	5227	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	5308	5	5	5	0.00
25/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	9328	9	9	9	0.00
25/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3456	3	3	3	50.00
25/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	5267	5	5	5	50.00
25/10/2021	2037 On 03-November-22			Bond Future	11.70	80.2915	80.3394	80.2915	0.00
25/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	2610	3	3	3	0.00
25/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	2660	3	3	3	0.00
25/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	2635	3	3	3	0.00
25/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	4924	5	5	5	0.00
25/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	4958	5	5	5	0.00
25/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	4890	5	5	5	0.00
25/10/2021	2038 On 04-November-21			Bond Future	121.66	121.2233	121.6561	121.2233	3,196.00
25/10/2021	2038 On 03-February-22			Bond Future	121.27	120.8340	121.2710	120.8340	4,177.00
25/10/2021	2038 On 05-May-22			Bond Future	122.73	122.2887	122.7306	122.2887	677.00
25/10/2021	2038 On 04-August-22			Bond Future	122.46	122.0108	122.4588	122.0108	0.00
25/10/2021	2038 On 03-November-22			Bond Future	124.00	123.5417	123.9951	123.5417	0.00
25/10/2021	2040 On 04-November-21			Bond Future	10.98	86.8484	86.9667	86.8484	38,898.00
25/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	11721	12	12	12	0.00
25/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	11613	11	12	11	0.00
25/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	11667	12	12	12	0.00
25/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2040 On 03-February-22			Bond Future	11.18	83.3199	83.4390	83.3199	71,196.00
25/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	3744	4	4	4	0.00
25/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	3788	4	4	4	0.00
25/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	3834	4	4	4	0.00
25/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1226	1	1	1	0.00
25/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1208	1	1	1	0.00
25/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1189	1	1	1	0.00
25/10/2021	2040 On 05-May-22			Bond Future	11.39	84.3035	84.4238	84.3035	8,498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5001	5	5	5	0.00
25/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	155	0	0	0	1,200.00
25/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	4958	5	5	5	0.00
25/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5045	5	5	5	0.00
25/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10256	10	10	10	0.00
25/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	840	1	1	1	1,200.00
25/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	6388	6	6	6	0.00
25/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	577	1	1	1	1,200.00
25/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1699	2	2	2	0.00
25/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1717	2	2	2	0.00
25/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1734	2	2	2	0.00
25/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	11342	11	11	11	0.00
25/10/2021	2040 On 04-August-22			Bond Future	11.60	80.7880	80.9096	80.7880	0.00
25/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	1872	2	2	2	0.00
25/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	1896	2	2	2	0.00
25/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	1920	2	2	2	0.00
25/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5481	6	5	6	0.00
25/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5524	6	6	6	0.00
25/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5567	6	6	6	0.00
25/10/2021	2040 On 03-November-22			Bond Future	11.80	81.8348	81.9579	81.8348	0.00
25/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	2823	3	3	3	0.00
25/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	2769	3	3	3	0.00
25/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	2795	3	3	3	0.00
25/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	5280	5	5	5	0.00
25/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	5354	5	5	5	0.00
25/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	5317	5	5	5	0.00
25/10/2021	2044 On 04-November-21			Bond Future	11.00	83.7594	83.8441	83.7594	22,199.00
25/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	11594	12	12	12	0.00
25/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	11648	12	12	12	0.00
25/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	11702	12	12	12	0.00
25/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2044 On 04-November-21	12,90	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
25/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
25/10/2021	2044 On 03-February-22			Bond Future	11.19	80.3213	80.4064	80.3213	47,225.00
25/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	3948	4	4	4	0.00
25/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	3856	4	4	4	0.00
25/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	3902	4	4	4	0.00
25/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	1176	1	1	1	0.00
25/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1194	1	1	1	0.00
25/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	1158	1	1	1	0.00
25/10/2021	2044 On 05-May-22			Bond Future	11.38	81.2695	81.3554	81.2695	5,735.00
25/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5163	5	5	5	0.00
25/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5075	5	5	5	0.00
25/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5119	5	5	5	0.00
25/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1680	2	2	2	0.00
25/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1697	2	2	2	0.00
25/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1663	2	2	2	0.00
25/10/2021	2044 On 04-August-22			Bond Future	11.58	77.8436	77.9305	77.8436	0.00
25/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2079	2	2	2	0.00
25/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2028	2	2	2	0.00
25/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2053	2	2	2	0.00
25/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	5285	5	5	5	0.00
25/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	5328	5	5	5	0.00
25/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	5243	5	5	5	0.00
25/10/2021	2044 On 03-November-22			Bond Future	11.77	78.8523	78.9401	78.8523	0.00
25/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	2840	3	3	3	0.00
25/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	2868	3	3	3	0.00
25/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	2896	3	3	3	0.00
25/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	5201	5	5	5	0.00
25/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	5239	5	5	5	0.00
25/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	5277	5	5	5	0.00
25/10/2021	2046 On 04-November-21			Bond Future	109.08	108.8568	109.0775	108.8568	9,554.00
25/10/2021	2046 On 03-February-22			Bond Future	110.33	110.1070	110.3295	110.1070	13,054.00
25/10/2021	2046 On 05-May-22			Bond Future	109.78	109.5503	109.7751	109.5503	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	2046 On 04-August-22			Bond Future	111.15	110.9274	111.1549	110.9274	0.00
25/10/2021	2046 On 03-November-22			Bond Future	110.63	110.3956	110.6266	110.3956	0.00
25/10/2021	2050 On 04-November-21			Bond Future	112.00	112.0641	111.9990	112.0641	3,193.00
25/10/2021	2050 On 03-February-22			Bond Future	111.30	111.3693	111.3028	111.3693	7,284.00
25/10/2021	2050 On 05-May-22			Bond Future	112.64	112.7100	112.6424	112.7100	379.00
25/10/2021	2050 On 04-August-22			Bond Future	112.04	112.1112	112.0434	112.1112	0.00
25/10/2021	2050 On 03-November-22			Bond Future	113.45	113.5178	113.4489	113.5178	0.00
25/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	AL37 On 04-November-21			Index Future	792.44	790.0590	792.4400	790.0590	0.00
25/10/2021	AL37 On 03-February-22			Index Future	801.33	798.9370	801.3300	798.9370	0.00
25/10/2021	AL37 On 05-May-22			Index Future	810.77	808.3580	810.7730	808.3580	0.00
25/10/2021	AL37 On 04-August-22			Index Future	820.66	818.2190	820.6600	818.2190	0.00
25/10/2021	AL37 On 03-November-22			Index Future	830.87	828.3960	830.8650	828.3960	0.00
25/10/2021	AL7T On 04-November-21			Index Future	897.98	896.1120	897.9840	896.1120	0.00
25/10/2021	AL7T On 03-February-22			Index Future	908.06	906.1820	908.0580	906.1820	0.00
25/10/2021	AL7T On 05-May-22			Index Future	918.76	916.8680	918.7590	916.8680	0.00
25/10/2021	AL7T On 04-August-22			Index Future	929.96	928.0530	929.9620	928.0530	0.00
25/10/2021	AL7T On 03-November-22			Index Future	941.53	939.5960	941.5260	939.5960	0.00
25/10/2021	ALBI On 04-November-21			Index Future	794.82	793.4100	794.8220	793.4100	115.00
25/10/2021	ALBI On 03-February-22			Index Future	803.74	802.3250	803.7390	802.3250	136.00
25/10/2021	ALBI On 05-May-22			Index Future	813.21	811.7860	813.2100	811.7860	29.00
25/10/2021	ALBI On 04-August-22			Index Future	823.13	821.6890	823.1260	821.6890	0.00
25/10/2021	ALBI On 03-November-22			Index Future	833.36	831.9100	833.3620	831.9100	0.00
25/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2021	ES33 On 04-November-21			Bond Future	11.56	75.1604	75.2528	75.1604	0.00
25/10/2021	ES33 On 03-February-22			Bond Future	11.82	76.0236	76.1166	76.0236	263.00
25/10/2021	ES33 On 05-May-22			Bond Future	12.07	73.1614	73.2553	73.1614	87.00
25/10/2021	ES33 On 04-August-22			Bond Future	12.34	74.0334	74.1283	74.0334	0.00
25/10/2021	ES33 On 03-November-22			Bond Future	12.61	71.2337	71.3298	71.2337	0.00
25/10/2021	ES42 On 04-November-21			Bond Future	12.06	73.4335	73.5070	73.4335	0.00
25/10/2021	ES42 On 03-February-22			Bond Future	12.29	74.2768	74.3508	74.2768	3,579.00
25/10/2021	ES42 On 05-May-22			Bond Future	12.54	70.9125	70.9871	70.9125	1,190.00
25/10/2021	ES42 On 04-August-22			Bond Future	12.78	71.7563	71.8317	71.7563	0.00
25/10/2021	ES42 On 03-November-22			Bond Future	13.03	68.4481	68.5245	68.4481	0.00
25/10/2021	GOVI On 04-November-21			GOVI	784.74	783.3570	784.7440	783.3570	49.00
25/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	563240	55	56	55	0.00
25/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	563340	55	56	55	0.00
25/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	563440	55	56	55	0.00
25/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 03-February-22			GOVI	793.55	792.1590	793.5470	792.1590	973.00
25/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	8070	0	1	0	0.00
25/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	7970	0	1	0	0.00
25/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	7870	0	1	0	0.00
25/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	1	0	1	0.00
25/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	1	0	1	0.00
25/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	1	0	1	0.00
25/10/2021	GOVI On 05-May-22			GOVI	802.90	801.5000	802.8990	801.5000	0.00
25/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	146690	13	15	13	0.00
25/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	146590	13	15	13	0.00
25/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	146490	13	15	13	0.00
25/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 04-August-22			GOVI	812.69	811.2780	812.6890	811.2780	0.00
25/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	65910	8	7	8	0.00
25/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	65810	8	7	8	0.00
25/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	65710	8	7	8	0.00
25/10/2021	GOVI On 03-November-22			GOVI	822.80	821.3690	822.7950	821.3690	0.00
25/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	23650	1	2	1	0.00
25/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	23850	1	2	1	0.00
25/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	23750	1	2	1	0.00
25/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
25/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
25/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	IGOV On 04-November-21			Index Future	296.91	296.5350	296.9100	296.5350	29.00
25/10/2021	IGOV On 03-February-22			Index Future	300.32	299.9410	300.3150	299.9410	487.00
25/10/2021	IGOV On 05-May-22			Index Future	303.93	303.5510	303.9270	303.5510	16.00
25/10/2021	IGOV On 04-August-22			Index Future	307.71	307.3260	307.7050	307.3260	0.00
25/10/2021	IGOV On 03-November-22			Index Future	311.60	311.2190	311.6020	311.2190	0.00
25/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
25/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
25/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2550	96.2650	96.2550	50,000.00
25/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.97	95.9750	96.0350	95.9750	0.00
25/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.06	95.8700	95.9400	95.8700	0.00
25/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.26	95.6600	95.7400	95.6600	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
25/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.34	95.5150	95.6650	95.5150	0.00
25/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.60	95.3200	95.4000	95.3200	0.00
25/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0000	95.0800	95.0000	72.00
25/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.35	94.5750	94.6550	94.5750	0.00
25/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.85	94.1250	94.1550	94.1250	68.00
25/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.17	93.8100	93.8300	93.8100	0.00
25/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.59	93.4150	93.4150	93.4150	0.00
25/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.91	93.0950	93.0950	93.0950	0.00
25/10/2021	R023 On 04-November-21			Bond Future	5.46	104.2845	104.3338	104.2845	6,810.00
25/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
25/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
25/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
25/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	706	1	1	1	0.00
25/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	719	1	1	1	0.00
25/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	693	1	1	1	0.00
25/10/2021	R023 On 03-February-22			Bond Future	5.71	105.4564	105.5055	105.4564	11,361.00
25/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	15	0	0	0	0.00
25/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	16	0	0	0	0.00
25/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	16	0	0	0	0.00
25/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	663	1	1	1	0.00
25/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	672	1	1	1	0.00
25/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	682	1	1	1	0.00
25/10/2021	R023 On 05-May-22			Bond Future	6.00	102.7900	102.8395	102.7900	777.00
25/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	424	0	0	0	0.00
25/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	429	0	0	0	0.00
25/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	435	0	0	0	0.00
25/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	192	0	0	0	0.00
25/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	195	0	0	0	0.00
25/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	197	0	0	0	0.00
25/10/2021	R023 On 04-August-22			Bond Future	6.48	104.0214	104.0717	104.0214	0.00
25/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	135	0	0	0	0.00
25/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	137	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
25/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	140	0	0	0	0.00
25/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	379	0	0	0	0.00
25/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	382	0	0	0	0.00
25/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	385	0	0	0	0.00
25/10/2021	R023 On 03-November-22			Bond Future	7.69	101.4291	101.4795	101.4291	0.00
25/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	41	0	0	0	0.00
25/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	40	0	0	0	0.00
25/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	41	0	0	0	0.00
25/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	479	1	0	1	0.00
25/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	481	1	0	1	0.00
25/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	476	1	0	1	0.00
25/10/2021	R035 On 04-November-21			Bond Future	10.65	89.1096	89.2212	89.1096	38,608.00
25/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	24	0	0	0	782.00
25/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	6648	7	7	7	0.00
25/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	34	0	0	0	150.00
25/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3448	3	3	3	0.00
25/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17277	17	17	17	0.00
25/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	10813	11	11	11	0.00
25/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	10865	11	11	11	0.00
25/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	5	0	0	0	350.00
25/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	6	0	0	0	400.00
25/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	577	1	1	1	400.00
25/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	518	1	1	1	0.00
25/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	2753	3	3	3	0.00
25/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	10918	11	11	11	0.00
25/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	57	0	0	0	782.00
25/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	24	0	0	0	350.00
25/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	829	1	1	1	350.00
25/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	760	1	1	1	0.00
25/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	0	0	0	0	782.00
25/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	3480	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2759	3	3	3	0.00
25/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3547	4	4	4	0.00
25/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
25/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2569	3	3	3	0.00
25/10/2021	R035 On 03-February-22			Bond Future	10.86	90.1109	90.2232	90.1109	95,698.00
25/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	597	1	1	1	500.00
25/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	2756	3	3	3	0.00
25/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3513	3	4	3	0.00
25/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	3898	4	4	4	0.00
25/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	402	0	0	0	280.00
25/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6458	6	6	6	0.00
25/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	100	0	0	0	683.00
25/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	629	1	1	1	200.00
25/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	768	1	1	1	0.00
25/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	787	1	1	1	1,600.00
25/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1365	1	1	1	0.00
25/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1470	1	1	1	0.00
25/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2681	3	3	3	0.00
25/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	2987	3	3	3	0.00
25/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3431	3	3	3	0.00
25/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3472	3	3	3	0.00
25/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	3683	4	4	4	0.00
25/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4162	4	4	4	0.00
25/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	223	0	0	0	200.00
25/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	5737	6	6	6	0.00
25/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	605	1	1	1	280.00
25/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	6379	6	6	6	0.00
25/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	992	1	1	1	683.00
25/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	1163	1	1	1	200.00
25/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	1082	1	1	1	500.00
25/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1250	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1268	1	1	1	0.00
25/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1619	2	2	2	1,600.00
25/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2966	3	3	3	200.00
25/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	4065	4	4	4	0.00
25/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	4112	4	4	4	500.00
25/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4499	5	4	5	0.00
25/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4599	5	5	5	0.00
25/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7778	8	8	8	0.00
25/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	481	1	0	1	1,800.00
25/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	5337	5	5	5	0.00
25/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1231	1	1	1	0.00
25/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1486	2	1	2	200.00
25/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2816	3	3	3	683.00
25/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1665	2	2	2	280.00
25/10/2021	R035 On 05-May-22			Bond Future	11.08	86.6961	86.8095	86.6961	8,926.00
25/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	4867	5	5	5	0.00
25/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	4784	5	5	5	0.00
25/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	4826	5	5	5	0.00
25/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1522	2	2	2	0.00
25/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1538	2	2	2	0.00
25/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1507	2	2	2	0.00
25/10/2021	R035 On 04-August-22			Bond Future	11.30	87.7133	87.8279	87.7133	0.00
25/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1776	2	2	2	0.00
25/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2769	3	3	3	0.00
25/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1753	2	2	2	0.00
25/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	446	0	0	0	100.00
25/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1730	2	2	2	0.00
25/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1555	2	2	2	0.00
25/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5519	6	6	6	100.00
25/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	5197	5	5	5	0.00
25/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9617	10	10	10	0.00
25/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	5157	5	5	5	0.00
25/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3747	4	4	4	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
25/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	5118	5	5	5	0.00
25/10/2021	R035 On 03-November-22			Bond Future	11.52	84.3688	84.4847	84.3688	0.00
25/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	2650	3	3	3	0.00
25/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	2675	3	3	3	0.00
25/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	2700	3	3	3	0.00
25/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	4842	5	5	5	0.00
25/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	4875	5	5	5	0.00
25/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	4909	5	5	5	0.00
25/10/2021	R186 On 04-November-21			Bond Future	8.01	113.9860	114.3071	113.9860	18,838.00
25/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	655	1	1	1	0.00
25/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3273	3	3	3	0.00
25/10/2021	R186 On 04-November-21		Call	Bond Future	14307	14	14	14	0.00
25/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	68	0	0	0	0.00
25/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	597	0	1	0	0.00
25/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	626	0	1	0	0.00
25/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	235	0	0	0	0.00
25/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	250	0	0	0	0.00
25/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
25/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	1	0	0	0	15,177.00
25/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	220	0	0	0	0.00
25/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1133	1	1	1	15,177.00
25/10/2021	R186 On 03-February-22			Bond Future	8.24	109.9853	110.3093	109.9853	53,468.00
25/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	151	0	0	0	0.00
25/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	156	0	0	0	0.00
25/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	160	0	0	0	0.00
25/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4155	4	4	4	0.00
25/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4194	4	4	4	0.00
25/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4234	5	4	5	0.00
25/10/2021	R186 On 05-May-22			Bond Future	8.48	111.2830	111.6105	111.2830	4,404.00
25/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1391	1	1	1	0.00
25/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1409	1	1	1	0.00
25/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	2087	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	77	0	0	0	3,600.00
25/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	734	1	1	1	435.00
25/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1428	1	1	1	0.00
25/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	329	0	0	0	3,600.00
25/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	229	0	0	0	435.00
25/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	5073	5	5	5	0.00
25/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4346	5	4	5	0.00
25/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	2052	2	2	2	0.00
25/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3119	3	3	3	0.00
25/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7236	8	7	8	0.00
25/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1453	2	1	2	4,035.00
25/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	2074	2	2	2	0.00
25/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2095	2	2	2	0.00
25/10/2021	R186 On 04-August-22			Bond Future	8.74	107.3204	107.6521	107.3204	0.00
25/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	1040	1	1	1	0.00
25/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	164	0	0	0	3,600.00
25/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	1054	1	1	1	0.00
25/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	1068	1	1	1	0.00
25/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4650	4	5	4	0.00
25/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	814	1	1	1	3,600.00
25/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	862	1	1	1	3,600.00
25/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3268	4	3	4	0.00
25/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3291	4	3	4	0.00
25/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	7012	7	7	7	0.00
25/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3315	4	3	4	0.00
25/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3740	4	4	4	0.00
25/10/2021	R186 On 03-November-22			Bond Future	9.01	108.6949	109.0301	108.6949	0.00
25/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	1563	1	2	1	0.00
25/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	1548	1	2	1	0.00
25/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	1532	1	2	1	0.00
25/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	3220	3	3	3	0.00
25/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	3200	3	3	3	0.00
25/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	3179	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R197 On 04-November-21			Bond Future	327.77	327.6816	327.7678	327.6816	1,189.00
25/10/2021	R197 On 03-February-22			Bond Future	323.29	323.2080	323.2933	323.2080	1,048.00
25/10/2021	R197 On 05-May-22			Bond Future	327.18	327.0986	327.1840	327.0986	237.00
25/10/2021	R197 On 04-August-22			Bond Future	322.93	322.8406	322.9285	322.8406	0.00
25/10/2021	R197 On 03-November-22			Bond Future	326.98	326.8915	326.9801	326.8915	0.00
25/10/2021	R202 On 04-November-21			Bond Future	240.75	240.6718	240.7526	240.6718	4,415.00
25/10/2021	R202 On 03-February-22			Bond Future	239.14	239.0610	239.1411	239.0610	7,848.00
25/10/2021	R202 On 05-May-22			Bond Future	242.02	241.9384	242.0188	241.9384	413.00
25/10/2021	R202 On 04-August-22			Bond Future	240.62	240.5337	240.6160	240.5337	0.00
25/10/2021	R202 On 03-November-22			Bond Future	243.63	243.5514	243.6343	243.5514	0.00
25/10/2021	R209 On 04-November-21			Bond Future	10.60	68.7953	68.8908	68.7953	13,159.00
25/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
25/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	8025	8	8	8	0.00
25/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	38	0	0	0	0.00
25/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	1	0	0	0	0.00
25/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7179	7	7	7	0.00
25/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	7978	8	8	8	0.00
25/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	8071	8	8	8	0.00
25/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	310	0	0	0	0.00
25/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
25/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3493	4	3	4	3,100.00
25/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	2057	2	2	2	4,250.00
25/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	898	1	1	1	150.00
25/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6571	7	7	7	0.00
25/10/2021	R209 On 03-February-22			Bond Future	10.79	69.5683	69.6645	69.5683	18,110.00
25/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2569	3	3	3	0.00
25/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2535	3	3	3	0.00
25/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2501	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1281	1	1	1	0.00
25/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1262	1	1	1	0.00
25/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1244	1	1	1	0.00
25/10/2021	R209 On 05-May-22			Bond Future	10.98	67.2478	67.3450	67.2478	4,666.00
25/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	3819	4	4	4	0.00
25/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	5879	6	6	6	0.00
25/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1747	2	2	2	0.00
25/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	3750	4	4	4	0.00
25/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	3785	4	4	4	0.00
25/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	263	0	0	0	7,525.00
25/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	7258	7	7	7	0.00
25/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1415	1	1	1	0.00
25/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1431	1	1	1	0.00
25/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2986	3	3	3	10,050.00
25/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	779	1	1	1	10,050.00
25/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1400	1	1	1	0.00
25/10/2021	R209 On 04-August-22			Bond Future	11.17	68.0372	68.1354	68.0372	0.00
25/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1493	1	1	1	0.00
25/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1454	1	1	1	0.00
25/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1474	1	1	1	0.00
25/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4640	5	5	5	0.00
25/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4676	5	5	5	0.00
25/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4604	5	5	5	0.00
25/10/2021	R209 On 03-November-22			Bond Future	11.37	65.7752	65.8745	65.7752	0.00
25/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	2397	2	2	2	0.00
25/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	2374	2	2	2	0.00
25/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	2419	2	2	2	0.00
25/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	4153	4	4	4	0.00
25/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	4212	4	4	4	0.00
25/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	4182	4	4	4	0.00
25/10/2021	R210 On 04-November-21			Bond Future	211.73	211.6039	211.7309	211.6039	1,253.00
25/10/2021	R210 On 03-February-22			Bond Future	214.16	214.0342	214.1615	214.0342	1,381.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R210 On 05-May-22			Bond Future	213.89	213.7574	213.8853	213.7574	104.00
25/10/2021	R210 On 04-August-22			Bond Future	216.57	216.4441	216.5733	216.4441	0.00
25/10/2021	R210 On 03-November-22			Bond Future	216.38	216.2435	216.3756	216.2435	0.00
25/10/2021	R212 On 04-November-21			Bond Future	175.90	175.8094	175.9039	175.8094	2,605.00
25/10/2021	R213 On 04-November-21			Bond Future	9.91	83.7667	83.9123	83.7667	7,073.00
25/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	5955	6	6	6	0.00
25/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6003	6	6	6	0.00
25/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6051	6	6	6	0.00
25/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R213 On 03-February-22			Bond Future	10.13	84.7080	84.8547	84.7080	16,478.00
25/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	222	0	0	0	430.00
25/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	605	1	1	1	0.00
25/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	903	1	1	1	0.00
25/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1314	1	1	1	0.00
25/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1337	1	1	1	0.00
25/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1791	2	2	2	0.00
25/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1846	2	2	2	0.00
25/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3243	3	3	3	0.00
25/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	176	0	0	0	220.00
25/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2075	2	2	2	0.00
25/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1360	1	1	1	0.00
25/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1407	1	1	1	0.00
25/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3502	3	4	3	0.00
25/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	54	0	0	0	102.00
25/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	31	0	0	0	200.00
25/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	8183	8	8	8	0.00
25/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	7229	7	7	7	0.00
25/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	774	1	1	1	220.00
25/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	2056	2	2	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	860	1	1	1	430.00
25/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	2113	2	2	2	0.00
25/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	5040	5	5	5	0.00
25/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3466	4	3	4	200.00
25/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1442	2	1	2	102.00
25/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5381	6	5	6	0.00
25/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1621	2	2	2	220.00
25/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1668	2	2	2	200.00
25/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	2141	2	2	2	0.00
25/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2170	2	2	2	0.00
25/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2807	3	3	3	102.00
25/10/2021	R213 On 05-May-22			Bond Future	10.34	82.1754	82.3236	82.1754	0.00
25/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3109	3	3	3	0.00
25/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3140	3	3	3	0.00
25/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3077	3	3	3	0.00
25/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1615	2	2	2	0.00
25/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1633	2	2	2	0.00
25/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1650	2	2	2	0.00
25/10/2021	R213 On 04-August-22			Bond Future	10.56	83.1424	83.2924	83.1424	0.00
25/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1266	1	1	1	0.00
25/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1232	1	1	1	0.00
25/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1249	1	1	1	0.00
25/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4540	5	5	5	0.00
25/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4608	5	5	5	0.00
25/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4574	5	5	5	0.00
25/10/2021	R213 On 03-November-22			Bond Future	10.79	80.6818	80.8334	80.6818	0.00
25/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	2156	2	2	2	0.00
25/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	2116	2	2	2	0.00
25/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	2136	2	2	2	0.00
25/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	4050	4	4	4	0.00
25/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	4078	4	4	4	0.00
25/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	4023	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R214 On 04-November-21			Bond Future	10.99	65.5190	65.5876	65.5190	4,541.00
25/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	7642	8	8	8	0.00
25/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	7550	7	8	7	0.00
25/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	7596	8	8	8	0.00
25/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R214 On 03-February-22			Bond Future	11.17	66.2553	66.3242	66.2553	19,040.00
25/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2540	3	3	3	0.00
25/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2575	3	3	3	0.00
25/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2609	3	3	3	0.00
25/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1366	1	1	1	0.00
25/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1347	1	1	1	0.00
25/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1328	1	1	1	0.00
25/10/2021	R214 On 05-May-22			Bond Future	11.36	63.7573	63.8269	63.7573	441.00
25/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3581	4	4	4	0.00
25/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3615	4	4	4	0.00
25/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3649	4	4	4	0.00
25/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1626	2	2	2	0.00
25/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1609	2	2	2	0.00
25/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1592	2	2	2	0.00
25/10/2021	R214 On 04-August-22			Bond Future	11.55	64.5045	64.5749	64.5045	0.00
25/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1507	1	2	1	0.00
25/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1528	2	2	2	0.00
25/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1548	2	2	2	0.00
25/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4595	5	5	5	0.00
25/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4559	5	5	5	0.00
25/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4632	5	5	5	0.00
25/10/2021	R214 On 03-November-22			Bond Future	11.74	62.0593	62.1304	62.0593	0.00
25/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	2327	2	2	2	0.00
25/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	2350	2	2	2	0.00
25/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	2305	2	2	2	0.00
25/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	4314	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	4344	4	4	4	0.00
25/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	4376	4	4	4	0.00
25/10/2021	R248 On 04-November-21			Bond Future	10.95	82.7761	82.7909	82.7761	92,551.00
25/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
25/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	0	0	0	0	1,050.00
25/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	1	0	0	0	0.00
25/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	11725	12	12	12	0.00
25/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	11779	12	12	12	0.00
25/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	11833	12	12	12	0.00
25/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	270	0	0	0	1,050.00
25/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1356	1	1	1	0.00
25/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	5698	6	6	6	0.00
25/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
25/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4899	5	5	5	0.00
25/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10774	11	11	11	0.00
25/10/2021	R248 On 03-February-22			Bond Future	11.14	83.7063	83.7207	83.7063	177,259.00
25/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	998	1	1	1	1,300.00
25/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	1824	2	2	2	100.00
25/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	235	0	0	0	900.00
25/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	3764	4	4	4	0.00
25/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	452	0	0	0	100.00
25/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	601	1	1	1	0.00
25/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1518	2	2	2	900.00
25/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	3673	4	4	4	0.00
25/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	3718	4	4	4	0.00
25/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	55	0	0	0	0.00
25/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	108	0	0	0	1,300.00
25/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8751	9	9	9	0.00
25/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	10387	10	10	10	0.00
25/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1374	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	7244	7	7	7	0.00
25/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	3194	3	3	3	0.00
25/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	5253	5	5	5	0.00
25/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1394	1	1	1	0.00
25/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2785	3	3	3	0.00
25/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1414	1	1	1	0.00
25/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	4139	4	4	4	0.00
25/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5877	6	6	6	0.00
25/10/2021	R248 On 05-May-22			Bond Future	11.32	80.2790	80.2934	80.2790	2,035.00
25/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	4965	5	5	5	0.00
25/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	4876	5	5	5	0.00
25/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	4921	5	5	5	0.00
25/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1798	2	2	2	0.00
25/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1761	2	2	2	0.00
25/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1779	2	2	2	0.00
25/10/2021	R248 On 04-August-22			Bond Future	11.51	81.2201	81.2346	81.2201	0.00
25/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2005	2	2	2	0.00
25/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	1954	2	2	2	0.00
25/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	1979	2	2	2	0.00
25/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5500	6	6	6	0.00
25/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5546	6	6	6	0.00
25/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5456	5	5	5	0.00
25/10/2021	R248 On 03-November-22			Bond Future	11.70	77.8556	77.8702	77.8556	0.00
25/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	2813	3	3	3	0.00
25/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	2841	3	3	3	0.00
25/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	2869	3	3	3	0.00
25/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	5413	5	5	5	0.00
25/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	5374	5	5	5	0.00
25/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	5334	5	5	5	0.00