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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/10/2021 TO: 26/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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

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	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
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	93.6268	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	0	0	0.00
26/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	243	0	0	0	560.00
26/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	2024	2	2	2	29.00
26/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5448	5	5	5	0.00
26/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5546	5	6	5	0.00
26/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9486	9	9	9	0.00
26/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	72	0	0	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	0	0	29.00
26/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	169	0	0	0	0.00
26/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8652	8	9	8	0.00
26/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5497	5	5	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	1	1	9,100.00
26/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	892	1	1	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	1	2	0.00
26/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	6960	7	7	7	0.00
26/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4102	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
26/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1528	2	2	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	0	0	0.00
26/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	3934	4	4	4	0.00
26/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	1771	2	2	2	0.00
26/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4214	4	4	4	0.00
26/10/2021	2030 On 03-February-22			Bond Future	9.74	90.4197	90.6714	90.4197	79,195.00
26/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	992	1	1	1	0.00
26/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	1012	1	1	1	0.00
26/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1354	1	1	1	1,000.00
26/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1809	2	2	2	0.00
26/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5750	6	6	6	0.00
26/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	1032	1	1	1	0.00
26/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	63	0	0	0	101.00
26/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	844	1	1	1	0.00
26/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	240	0	0	0	1,000.00
26/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	4951	5	5	5	0.00
26/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	2872	3	3	3	101.00
26/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7329	8	7	8	0.00
26/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2535	3	3	3	0.00
26/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	290	0	0	0	1,000.00
26/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1607	2	2	2	101.00
26/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2077	2	2	2	0.00
26/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2567	3	3	3	0.00
26/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2600	3	3	3	0.00
26/10/2021	2030 On 05-May-22			Bond Future	9.97	91.4866	91.7395	91.4866	14,728.00
26/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	420	0	0	0	1,800.00
26/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	960	1	1	1	0.00
26/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2858	3	3	3	0.00
26/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2887	3	3	3	0.00
26/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	364	0	0	0	200.00
26/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5807	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	35	0	0	0	200.00
26/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2917	3	3	3	0.00
26/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2200	2	2	2	0.00
26/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	95	0	0	0	1,800.00
26/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	190	0	0	0	1,073.00
26/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9732	10	10	10	0.00
26/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1723	2	2	2	0.00
26/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	5948	6	6	6	0.00
26/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6320	7	6	7	0.00
26/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	12013	12	12	12	0.00
26/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	7992	8	8	8	0.00
26/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	696	1	1	1	1,800.00
26/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2281	2	2	2	1,073.00
26/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1742	2	2	2	200.00
26/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1762	2	2	2	0.00
26/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4074	4	4	4	1,073.00
26/10/2021	2030 On 04-August-22			Bond Future	10.21	88.5614	88.8154	88.5614	0.00
26/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	643	1	1	1	800.00
26/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	196	0	0	0	800.00
26/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1270	1	1	1	0.00
26/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1287	1	1	1	0.00
26/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4850	5	5	5	0.00
26/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1304	1	1	1	0.00
26/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4457	5	4	5	0.00
26/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1402	1	1	1	800.00
26/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4490	5	4	5	0.00
26/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4523	5	5	5	0.00
26/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	9904	10	10	10	0.00
26/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6381	7	6	7	0.00
26/10/2021	2030 On 03-November-22			Bond Future	10.44	89.7023	89.9659	89.7023	0.00
26/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	2237	2	2	2	0.00
26/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	2216	2	2	2	0.00
26/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	2258	2	2	2	0.00

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26/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	3849	4	4	4	0.00
26/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	3901	4	4	4	0.00
26/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	3875	4	4	4	0.00
26/10/2021	2032 On 04-November-21			Bond Future	10.10	88.8693	89.1753	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	9	8	0.00
26/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	14090	14	14	14	0.00
26/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	80	0	0	0	700.00
26/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8677	8	9	8	0.00
26/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8728	8	9	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	5	5	0.00
26/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	1651	2	2	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	90.1739	89.8674	107,525.00
26/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	418	0	0	0	210.00
26/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2305	2	2	2	0.00
26/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1987	2	2	2	0.00
26/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	4021	4	4	4	0.00
26/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	862	1	1	1	900.00
26/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1399	1	1	1	0.00
26/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2273	2	2	2	0.00
26/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	4232	4	4	4	0.00
26/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	37	0	0	0	198.00
26/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	81	0	0	0	97.00
26/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	360	0	0	0	1,050.00
26/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	482	0	0	0	0.00
26/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	3019	3	3	3	0.00
26/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	5015	5	5	5	0.00
26/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	371	0	0	0	400.00

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26/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2208	2	2	2	0.00
26/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2240	2	2	2	0.00
26/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	697	1	1	1	0.00
26/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2579	2	3	2	0.00
26/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	3057	3	3	3	0.00
26/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1109	1	1	1	97.00
26/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1349	1	1	1	210.00
26/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1764	2	2	2	400.00
26/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3591	4	4	4	198.00
26/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1521	2	2	2	198.00
26/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1567	2	2	2	0.00
26/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1591	2	2	2	0.00
26/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	4639	5	5	5	0.00
26/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	539	1	1	1	210.00
26/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1126	1	1	1	1,050.00
26/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8467	9	8	9	0.00
26/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3227	3	3	3	900.00
26/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	4688	5	5	5	0.00
26/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7054	7	7	7	0.00
26/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	712	1	1	1	400.00
26/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1544	2	2	2	0.00
26/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2371	3	2	3	97.00
26/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	769	1	1	1	900.00
26/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4445	5	4	5	0.00
26/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4210	4	4	4	1,050.00
26/10/2021	2032 On 05-May-22			Bond Future	10.53	86.7810	87.0893	86.7810	20,384.00
26/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	4069	4	4	4	0.00
26/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1540	1	2	1	780.00
26/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1802	2	2	2	993.00
26/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	4144	4	4	4	0.00
26/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	500	0	0	0	780.00
26/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	4106	4	4	4	0.00
26/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3921	4	4	4	0.00

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26/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4680	4	5	4	0.00
26/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1202	1	1	1	780.00
26/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1489	2	1	2	993.00
26/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1426	2	1	2	0.00
26/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3120	3	3	3	0.00
26/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1411	2	1	2	0.00
26/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	5915	6	6	6	0.00
26/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1396	2	1	2	0.00
26/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3477	4	3	4	0.00
26/10/2021	2032 On 04-August-22			Bond Future	10.75	87.8011	88.1113	87.8011	0.00
26/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5738	6	6	6	0.00
26/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1571	1	2	1	0.00
26/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6855	7	7	7	0.00
26/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1591	1	2	1	0.00
26/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1612	2	2	2	0.00
26/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	215	0	0	0	800.00
26/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	768	1	1	1	800.00
26/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6499	7	6	7	0.00
26/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10432	11	10	11	0.00
26/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4574	5	5	5	0.00
26/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4539	5	5	5	0.00
26/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1085	1	1	1	0.00
26/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1387	1	1	1	800.00
26/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4505	5	5	5	0.00
26/10/2021	2032 On 03-November-22			Bond Future	10.98	84.7875	85.1079	84.7875	0.00
26/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	2515	2	3	2	0.00
26/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	4188	4	4	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

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			Bond Future	10.80	84.9342	85.2707	84.9342	71,143.00
26/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11536	11	12	11	0.00
26/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11587	11	12	11	0.00
26/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4246	4	4	4	600.00
26/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	8845	9	9	9	0.00
26/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11638	11	12	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
26/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	5	0	0	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	81.9714	81.6339	99,160.00
26/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	3854	4	4	4	0.00
26/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3811	4	4	4	0.00
26/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3767	4	4	4	0.00
26/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	1044	1	1	1	0.00
26/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	1076	1	1	1	0.00
26/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	1060	1	1	1	0.00
26/10/2021	2037 On 05-May-22			Bond Future	11.22	82.5973	82.9372	82.5973	11,855.00
26/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	5059	5	5	5	0.00
26/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	5017	5	5	5	0.00
26/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	4975	5	5	5	0.00
26/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1392	1	1	1	0.00
26/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1421	2	1	2	0.00
26/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1406	2	1	2	0.00
26/10/2021	2037 On 04-August-22			Bond Future	11.43	79.3124	79.6545	79.3124	0.00
26/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3204	3	3	3	0.00
26/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1820	2	2	2	0.00
26/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	544	0	1	0	50.00
26/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1773	2	2	2	0.00
26/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1797	2	2	2	0.00
26/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	5001	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
26/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	5080	5	5	5	0.00
26/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	9032	9	9	9	0.00
26/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3282	3	3	3	50.00
26/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	5040	5	5	5	50.00
26/10/2021	2037 On 03-November-22			Bond Future	11.64	80.3394	80.6918	80.3394	0.00
26/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	2756	3	3	3	0.00
26/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	2782	3	3	3	0.00
26/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	2808	3	3	3	0.00
26/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	4752	5	5	5	0.00
26/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	4719	5	5	5	0.00
26/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	4685	5	5	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	87.3959	86.9667	38,898.00
26/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	12150	12	12	12	0.00
26/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	12042	12	12	12	0.00
26/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	12096	12	12	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	83.8701	83.4390	71,196.00
26/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	4034	4	4	4	0.00
26/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4081	4	4	4	0.00
26/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4127	4	4	4	0.00
26/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1085	1	1	1	0.00
26/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1069	1	1	1	0.00
26/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1052	1	1	1	0.00
26/10/2021	2040 On 05-May-22			Bond Future	11.32	84.4238	84.8584	84.4238	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
26/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5295	5	5	5	0.00
26/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	180	0	0	0	1,200.00
26/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5250	5	5	5	0.00
26/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5339	5	5	5	0.00
26/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10635	10	11	10	0.00
26/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	936	1	1	1	1,200.00
26/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	6049	6	6	6	0.00
26/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	522	1	1	1	1,200.00
26/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1559	2	2	2	0.00
26/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1575	2	2	2	0.00
26/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1591	2	2	2	0.00
26/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	10932	11	11	11	0.00
26/10/2021	2040 On 04-August-22			Bond Future	11.53	80.9096	81.3475	80.9096	0.00
26/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	2025	2	2	2	0.00
26/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	2050	2	2	2	0.00
26/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	2076	2	2	2	0.00
26/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5198	5	5	5	0.00
26/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5240	6	5	6	0.00
26/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5282	6	5	6	0.00
26/10/2021	2040 On 03-November-22			Bond Future	11.73	81.9579	82.4074	81.9579	0.00
26/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	3012	3	3	3	0.00
26/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	2956	3	3	3	0.00
26/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	2984	3	3	3	0.00
26/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	5020	5	5	5	0.00
26/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	5092	5	5	5	0.00
26/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	5056	5	5	5	0.00
26/10/2021	2044 On 04-November-21			Bond Future	10.94	83.8441	84.2449	83.8441	22,199.00
26/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	11995	12	12	12	0.00
26/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	12049	12	12	12	0.00
26/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	12102	12	12	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	12,89	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
26/10/2021	2044 On 03-February-22			Bond Future	11.13	80.4064	80.8091	80.4064	47,225.00
26/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	4224	4	4	4	0.00
26/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	4129	4	4	4	0.00
26/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	4177	4	4	4	0.00
26/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	1048	1	1	1	0.00
26/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1065	1	1	1	0.00
26/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	1032	1	1	1	0.00
26/10/2021	2044 On 05-May-22			Bond Future	11.32	81.3554	81.7612	81.3554	5,735.00
26/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5440	5	5	5	0.00
26/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5349	5	5	5	0.00
26/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5394	5	5	5	0.00
26/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1550	2	2	2	0.00
26/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1566	2	2	2	0.00
26/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1534	2	2	2	0.00
26/10/2021	2044 On 04-August-22			Bond Future	11.52	77.9305	78.3393	77.9305	0.00
26/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2231	2	2	2	0.00
26/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2177	2	2	2	0.00
26/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2204	2	2	2	0.00
26/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	5027	5	5	5	0.00
26/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	5069	5	5	5	0.00
26/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	4986	5	5	5	0.00
26/10/2021	2044 On 03-November-22			Bond Future	11.70	78.9401	79.3600	78.9401	0.00
26/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	3018	3	3	3	0.00
26/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	3046	3	3	3	0.00
26/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	3075	3	3	3	0.00
26/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	4961	5	5	5	0.00
26/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	4997	5	5	5	0.00
26/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	5034	5	5	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

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	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
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

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	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

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	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
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	75.5533	75.2528	0.00
26/10/2021	ES33 On 03-February-22			Bond Future	11.76	76.1166	76.4182	76.1166	263.00
26/10/2021	ES33 On 05-May-22			Bond Future	12.01	73.2553	73.5590	73.2553	87.00
26/10/2021	ES33 On 04-August-22			Bond Future	12.27	74.1283	74.4342	74.1283	0.00
26/10/2021	ES33 On 03-November-22			Bond Future	12.54	71.3298	71.6448	71.3298	0.00
26/10/2021	ES42 On 04-November-21			Bond Future	12.00	73.5070	73.8451	73.5070	0.00
26/10/2021	ES42 On 03-February-22			Bond Future	12.23	74.3508	74.6903	74.3508	3,579.00
26/10/2021	ES42 On 05-May-22			Bond Future	12.47	70.9871	71.3293	70.9871	1,190.00
26/10/2021	ES42 On 04-August-22			Bond Future	12.71	71.8317	72.1765	71.8317	0.00
26/10/2021	ES42 On 03-November-22			Bond Future	12.96	68.5245	68.8789	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	59	56	0.00
26/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	589020	56	59	56	0.00
26/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	589120	56	59	56	0.00
26/10/2021	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
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	3	1	0.00
26/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	33690	1	3	1	0.00
26/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	33590	1	3	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
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	17	15	0.00
26/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	172440	15	17	15	0.00
26/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	172340	15	17	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	4	7	0.00
26/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	39830	7	4	7	0.00
26/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	39730	7	4	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	5	2	0.00
26/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	50720	2	5	2	0.00
26/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	50620	2	5	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

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	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
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	0.1077	0.1077	0.00
26/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2650	96.2650	96.2650	50,000.00
26/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0350	96.0450	96.0350	0.00
26/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	95.9400	95.9500	95.9400	0.00
26/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.26	95.7400	95.7400	95.7400	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	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.6650	95.6750	95.6650	0.00
26/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.58	95.4000	95.4200	95.4000	0.00
26/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	72.00
26/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.33	94.6550	94.6750	94.6550	0.00
26/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.80	94.1550	94.2000	94.1550	68.00
26/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.13	93.8300	93.8700	93.8300	0.00
26/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.53	93.4150	93.4750	93.4150	0.00
26/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.85	93.0950	93.1550	93.0950	0.00
26/10/2021	R023 On 04-November-21			Bond Future	5.47	104.3338	104.3300	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	1	1	0.00
26/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	723	1	1	1	0.00
26/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	697	1	1	1	0.00
26/10/2021	R023 On 03-February-22			Bond Future	5.71	105.5055	105.4983	105.5055	11,361.00
26/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	14	0	0	0	0.00
26/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	15	0	0	0	0.00
26/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	16	0	0	0	0.00
26/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	669	1	1	1	0.00
26/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	679	1	1	1	0.00
26/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	688	1	1	1	0.00
26/10/2021	R023 On 05-May-22			Bond Future	6.01	102.8395	102.8302	102.8395	777.00
26/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	417	0	0	0	0.00
26/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	423	0	0	0	0.00
26/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	428	0	0	0	0.00
26/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	195	0	0	0	0.00
26/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	197	0	0	0	0.00
26/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	200	0	0	0	0.00
26/10/2021	R023 On 04-August-22			Bond Future	6.51	104.0717	104.0597	104.0717	0.00
26/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	131	0	0	0	0.00
26/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	133	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	R023 On 04-August-22	6,05	Call	Bond Future	135	0	0	0	0.00
26/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	386	0	0	0	0.00
26/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	389	0	0	0	0.00
26/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	393	0	0	0	0.00
26/10/2021	R023 On 03-November-22			Bond Future	7.71	101.4795	101.4750	101.4795	0.00
26/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	40	0	0	0	0.00
26/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	40	0	0	0	0.00
26/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	40	0	0	0	0.00
26/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	482	0	0	0	0.00
26/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	485	0	0	0	0.00
26/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	480	0	0	0	0.00
26/10/2021	R035 On 04-November-21			Bond Future	10.58	89.2212	89.6548	89.2212	38,608.00
26/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	37	0	0	0	782.00
26/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	7082	7	7	7	0.00
26/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	52	0	0	0	150.00
26/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3866	3	4	3	0.00
26/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17710	17	18	17	0.00
26/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	11299	11	11	11	0.00
26/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11246	11	11	11	0.00
26/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	8	0	0	0	350.00
26/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	9	0	0	0	400.00
26/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	765	1	1	1	400.00
26/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	693	1	1	1	0.00
26/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	3154	3	3	3	0.00
26/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	11351	11	11	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	0	0	782.00
26/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	9	0	0	0	350.00
26/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	570	1	1	1	350.00
26/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	515	1	1	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	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
26/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2339	3	2	3	0.00
26/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3116	4	3	4	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	12,52	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	2	3	0.00
26/10/2021	R035 On 03-February-22			Bond Future	10.79	90.2232	90.6588	90.2232	97,331.00
26/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	691	1	1	1	500.00
26/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	3012	3	3	3	0.00
26/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	123	0	0	0	683.00
26/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3803	4	4	4	0.00
26/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4202	4	4	4	0.00
26/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	472	0	0	0	280.00
26/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6826	6	7	6	0.00
26/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	726	1	1	1	200.00
26/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	880	1	1	1	0.00
26/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	901	1	1	1	1,600.00
26/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1532	1	2	1	0.00
26/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1645	1	2	1	0.00
26/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2933	3	3	3	0.00
26/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3254	3	3	3	0.00
26/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3717	3	4	3	0.00
26/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3760	3	4	3	0.00
26/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	3979	4	4	4	0.00
26/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4475	4	4	4	0.00
26/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	268	0	0	0	200.00
26/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	6091	6	6	6	0.00
26/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	523	1	1	1	280.00
26/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	5987	6	6	6	0.00
26/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	869	1	1	1	683.00
26/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	1023	1	1	1	200.00
26/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	950	1	1	1	500.00
26/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1102	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
26/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1119	1	1	1	0.00
26/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1439	2	1	2	1,600.00
26/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2697	3	3	3	200.00
26/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3744	4	4	4	0.00
26/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3789	4	4	4	500.00
26/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4161	4	4	4	0.00
26/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4257	5	4	5	0.00
26/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	414	0	0	0	1,800.00
26/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	4972	5	5	5	0.00
26/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1085	1	1	1	0.00
26/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7365	8	7	8	0.00
26/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1318	1	1	1	200.00
26/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2556	3	3	3	683.00
26/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1482	2	1	2	280.00
26/10/2021	R035 On 05-May-22			Bond Future	11.00	86.8095	87.2485	86.8095	8,926.00
26/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5170	5	5	5	0.00
26/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	5085	5	5	5	0.00
26/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	5127	5	5	5	0.00
26/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1385	2	1	2	0.00
26/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1399	2	1	2	0.00
26/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1370	2	1	2	0.00
26/10/2021	R035 On 04-August-22			Bond Future	11.22	87.8279	88.2703	87.8279	0.00
26/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1931	2	2	2	0.00
26/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2976	3	3	3	0.00
26/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1907	2	2	2	0.00
26/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	502	0	1	0	100.00
26/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1883	2	2	2	0.00
26/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1698	2	2	2	0.00
26/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5219	6	5	6	100.00
26/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4907	5	5	5	0.00
26/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9230	10	9	10	0.00
26/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4869	5	5	5	0.00
26/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3511	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
26/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4832	5	5	5	0.00
26/10/2021	R035 On 03-November-22			Bond Future	11.44	84.4847	84.9389	84.4847	0.00
26/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	2842	3	3	3	0.00
26/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	2868	3	3	3	0.00
26/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	2895	3	3	3	0.00
26/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	4582	5	5	5	0.00
26/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	4614	5	5	5	0.00
26/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	4647	5	5	5	0.00
26/10/2021	R186 On 04-November-21			Bond Future	7.98	114.3071	114.4506	114.3071	16,812.00
26/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3416	3	3	3	0.00
26/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	737	1	1	1	0.00
26/10/2021	R186 On 04-November-21		Call	Bond Future	14451	14	14	14	0.00
26/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	78	0	0	0	0.00
26/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	674	1	1	1	0.00
26/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	705	1	1	1	0.00
26/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	171	0	0	0	0.00
26/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	184	0	0	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	8,11	Put	Bond Future	159	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	7,77	Put	Bond Future	999	1	1	1	15,177.00
26/10/2021	R186 On 03-February-22			Bond Future	8.20	110.3093	110.4508	110.3093	57,873.00
26/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	163	0	0	0	0.00
26/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	168	0	0	0	0.00
26/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	173	0	0	0	0.00
26/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4027	4	4	4	0.00
26/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4065	4	4	4	0.00
26/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4104	4	4	4	0.00
26/10/2021	R186 On 05-May-22			Bond Future	8.44	111.6105	111.7514	111.6105	4,404.00
26/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1450	1	1	1	0.00
26/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1469	1	1	1	0.00
26/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	2163	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
26/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	772	1	1	1	435.00
26/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	82	0	0	0	3,600.00
26/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1488	1	1	1	0.00
26/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	244	0	0	0	435.00
26/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	349	0	0	0	3,600.00
26/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4226	4	4	4	0.00
26/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	4948	5	5	5	0.00
26/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	1971	2	2	2	0.00
26/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7101	7	7	7	0.00
26/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3016	3	3	3	0.00
26/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1388	1	1	1	4,035.00
26/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	1992	2	2	2	0.00
26/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2013	2	2	2	0.00
26/10/2021	R186 On 04-August-22			Bond Future	8.70	107.6521	107.7923	107.6521	0.00
26/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	1084	1	1	1	0.00
26/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	1098	1	1	1	0.00
26/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	174	0	0	0	3,600.00
26/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	1113	1	1	1	0.00
26/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	851	1	1	1	3,600.00
26/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4753	5	5	5	0.00
26/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	825	1	1	1	3,600.00
26/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3172	3	3	3	0.00
26/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	6882	7	7	7	0.00
26/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3195	3	3	3	0.00
26/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3219	3	3	3	0.00
26/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	3636	4	4	4	0.00
26/10/2021	R186 On 03-November-22			Bond Future	8.97	109.0301	109.1800	109.0301	0.00
26/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	1620	2	2	2	0.00
26/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	1589	2	2	2	0.00
26/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	1605	2	2	2	0.00
26/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	3107	3	3	3	0.00
26/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	3127	3	3	3	0.00
26/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	3087	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
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	69.2107	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	8	8	0.00
26/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	53	0	0	0	0.00
26/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	2	0	0	0	0.00
26/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7499	7	7	7	0.00
26/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	8298	8	8	8	0.00
26/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	8391	8	8	8	0.00
26/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	404	0	0	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	3	3	3,100.00
26/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	1752	2	2	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	1	1	150.00
26/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6251	7	6	7	0.00
26/10/2021	R209 On 03-February-22			Bond Future	10.73	69.6645	69.9858	69.6645	22,010.00
26/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2766	3	3	3	0.00
26/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2731	3	3	3	0.00
26/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2695	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
26/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1154	1	1	1	0.00
26/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1136	1	1	1	0.00
26/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1119	1	1	1	0.00
26/10/2021	R209 On 05-May-22			Bond Future	10.92	67.3450	67.6687	67.3450	5,016.00
26/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	4034	4	4	4	0.00
26/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	6135	6	6	6	0.00
26/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	3963	4	4	4	0.00
26/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1884	2	2	2	0.00
26/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	297	0	0	0	8,025.00
26/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	3999	4	4	4	0.00
26/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1305	1	1	1	0.00
26/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	6968	7	7	7	0.00
26/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2800	3	3	3	11,050.00
26/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1320	1	1	1	0.00
26/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	712	1	1	1	11,050.00
26/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1291	1	1	1	0.00
26/10/2021	R209 On 04-August-22			Bond Future	11.11	68.1354	68.4615	68.1354	0.00
26/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1604	1	2	1	0.00
26/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1564	1	2	1	0.00
26/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1584	1	2	1	0.00
26/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4424	5	4	5	0.00
26/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4459	5	4	5	0.00
26/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4389	5	4	5	0.00
26/10/2021	R209 On 03-November-22			Bond Future	11.30	65.8745	66.2096	65.8745	0.00
26/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	2541	2	3	2	0.00
26/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	2518	2	3	2	0.00
26/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	2565	2	3	2	0.00
26/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	3963	4	4	4	0.00
26/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	4021	4	4	4	0.00
26/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	3992	4	4	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

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	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	84.1643	83.9123	7,073.00
26/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	6207	6	6	6	0.00
26/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6255	6	6	6	0.00
26/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6303	6	6	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	85.1068	84.8547	16,478.00
26/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	250	0	0	0	430.00
26/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	665	1	1	1	0.00
26/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	983	1	1	1	0.00
26/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1417	1	1	1	0.00
26/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1441	1	1	1	0.00
26/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1917	2	2	2	0.00
26/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1974	2	2	2	0.00
26/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2212	2	2	2	0.00
26/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3417	3	3	3	0.00
26/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	199	0	0	0	220.00
26/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	36	0	0	0	200.00
26/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1466	1	1	1	0.00
26/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1515	1	2	1	0.00
26/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3681	4	4	4	0.00
26/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	63	0	0	0	102.00
26/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	6985	7	7	7	0.00
26/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	702	1	1	1	220.00
26/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	1912	2	2	2	430.00
26/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	782	1	1	1	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	1966	2	2	2	0.00
26/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	7936	8	8	8	0.00
26/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	4815	5	5	5	0.00
26/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3273	3	3	3	200.00
26/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5151	5	5	5	0.00
26/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1328	1	1	1	102.00
26/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1497	2	1	2	220.00
26/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1542	2	2	2	200.00
26/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	1993	2	2	2	0.00
26/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2021	2	2	2	0.00
26/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2634	3	3	3	102.00
26/10/2021	R213 On 05-May-22			Bond Future	10.29	82.3236	82.5771	82.3236	0.00
26/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3261	3	3	3	0.00
26/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3293	3	3	3	0.00
26/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3229	3	3	3	0.00
26/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1515	2	2	2	0.00
26/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1532	2	2	2	0.00
26/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1548	2	2	2	0.00
26/10/2021	R213 On 04-August-22			Bond Future	10.51	83.2924	83.5471	83.2924	0.00
26/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1345	1	1	1	0.00
26/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1310	1	1	1	0.00
26/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1327	1	1	1	0.00
26/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4365	5	4	5	0.00
26/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4431	5	4	5	0.00
26/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4398	5	4	5	0.00
26/10/2021	R213 On 03-November-22			Bond Future	10.74	80.8334	81.0972	80.8334	0.00
26/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	2265	2	2	2	0.00
26/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	2223	2	2	2	0.00
26/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	2244	2	2	2	0.00
26/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	3895	4	4	4	0.00
26/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	3922	4	4	4	0.00
26/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	3868	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
26/10/2021	R214 On 04-November-21			Bond Future	10.93	65.5876	65.9126	65.5876	4,541.00
26/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	7967	8	8	8	0.00
26/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	7875	8	8	8	0.00
26/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	7921	8	8	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	66.6507	66.3242	19,040.00
26/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2735	3	3	3	0.00
26/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2771	3	3	3	0.00
26/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2806	3	3	3	0.00
26/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1235	1	1	1	0.00
26/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1217	1	1	1	0.00
26/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1199	1	1	1	0.00
26/10/2021	R214 On 05-May-22			Bond Future	11.30	63.8269	64.1559	63.8269	441.00
26/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3790	4	4	4	0.00
26/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3825	4	4	4	0.00
26/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3860	4	4	4	0.00
26/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1505	2	2	2	0.00
26/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1489	2	1	2	0.00
26/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1473	2	1	2	0.00
26/10/2021	R214 On 04-August-22			Bond Future	11.48	64.5749	64.9064	64.5749	0.00
26/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1621	2	2	2	0.00
26/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1642	2	2	2	0.00
26/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1663	2	2	2	0.00
26/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4378	5	4	5	0.00
26/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4343	5	4	5	0.00
26/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4414	5	4	5	0.00
26/10/2021	R214 On 03-November-22			Bond Future	11.67	62.1304	62.4707	62.1304	0.00
26/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	2471	2	2	2	0.00
26/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	2495	2	2	2	0.00
26/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	2448	2	2	2	0.00
26/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	4118	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
26/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	4148	4	4	4	0.00
26/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	4178	4	4	4	0.00
26/10/2021	R248 On 04-November-21			Bond Future	10.89	82.7909	83.2028	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	0	0	0.00
26/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	12191	12	12	12	0.00
26/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	12136	12	12	12	0.00
26/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	12245	12	12	12	0.00
26/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	365	0	0	0	1,050.00
26/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1038	1	1	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	5	6	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	12,84	Put	Bond Future	0	0	0	0	0.00
26/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4488	5	4	5	0.00
26/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10362	11	10	11	0.00
26/10/2021	R248 On 03-February-22			Bond Future	11.08	83.7207	84.1346	83.7207	177,259.00
26/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1117	1	1	1	1,300.00
26/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	2003	2	2	2	100.00
26/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	274	0	0	0	900.00
26/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	4035	4	4	4	0.00
26/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	683	1	1	1	0.00
26/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	518	0	1	0	100.00
26/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1677	2	2	2	900.00
26/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	3941	4	4	4	0.00
26/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	3988	4	4	4	0.00
26/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	128	0	0	0	1,300.00
26/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	66	0	0	0	0.00
26/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	9984	10	10	10	0.00
26/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8358	9	8	9	0.00
26/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1231	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
26/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	6869	7	7	7	0.00
26/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	2939	3	3	3	0.00
26/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	4921	5	5	5	0.00
26/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1250	1	1	1	0.00
26/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2550	3	3	3	0.00
26/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1269	1	1	1	0.00
26/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3844	4	4	4	0.00
26/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5529	6	6	6	0.00
26/10/2021	R248 On 05-May-22			Bond Future	11.26	80.2934	80.7106	80.2934	2,035.00
26/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5245	5	5	5	0.00
26/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	5153	5	5	5	0.00
26/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	5199	5	5	5	0.00
26/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1658	2	2	2	0.00
26/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1623	2	2	2	0.00
26/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1640	2	2	2	0.00
26/10/2021	R248 On 04-August-22			Bond Future	11.44	81.2346	81.6549	81.2346	0.00
26/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2157	2	2	2	0.00
26/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	2102	2	2	2	0.00
26/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2129	2	2	2	0.00
26/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5230	6	5	6	0.00
26/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5275	6	5	6	0.00
26/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5187	5	5	5	0.00
26/10/2021	R248 On 03-November-22			Bond Future	11.63	77.8702	78.3016	77.8702	0.00
26/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	2994	3	3	3	0.00
26/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	3023	3	3	3	0.00
26/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	3052	3	3	3	0.00
26/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	5162	5	5	5	0.00
26/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	5124	5	5	5	0.00
26/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	5086	5	5	5	0.00