



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/10/2021 TO: 14/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	2025 On 04-November-21			Bond Future	155.50	155.5000	155.4964	155.5000	4,779.00
14/10/2021	2025 On 03-February-22			Bond Future	155.70	155.7023	155.6979	155.7023	1,013.00
14/10/2021	2025 On 05-May-22			Bond Future	157.56	157.5678	157.5629	157.5678	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
14/10/2021	2025 On 04-August-22			Bond Future	157.90	157.9010	157.8959	157.9010	0.00
14/10/2021	2029 On 04-November-21			Bond Future	114.36	114.6747	114.3580	114.6747	2,395.00
14/10/2021	2029 On 03-February-22			Bond Future	115.67	115.9918	115.6709	115.9918	2,415.00
14/10/2021	2029 On 05-May-22			Bond Future	115.86	116.1819	115.8569	116.1819	186.00
14/10/2021	2029 On 04-August-22			Bond Future	117.29	117.6207	117.2915	117.6207	0.00
14/10/2021	2030 On 04-November-21			Bond Future	9.47	94.1597	93.8758	94.1597	93,837.00
14/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	10	0	0	0	3,250.00
14/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	12	0	0	0	300.00
14/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5798	6	6	6	0.00
14/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	5701	6	6	6	0.00
14/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	384	0	0	0	0.00
14/10/2021	2030 On 04-November-21	9.40	Call	Bond Future	586	1	1	1	560.00
14/10/2021	2030 On 04-November-21	8.80	Call	Bond Future	16	0	0	0	560.00
14/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	304	0	0	0	0.00
14/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	9735	10	10	10	0.00
14/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2370	3	2	3	29.00
14/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
14/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	8901	9	9	9	0.00
14/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	5749	6	6	6	0.00
14/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	478	1	0	1	0.00
14/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	235	0	0	0	29.00
14/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1146	1	1	1	9,100.00
14/10/2021	2030 On 04-November-21	9.40	Put	Bond Future	986	1	1	1	0.00
14/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	3	0	0	0	0.00
14/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1321	1	1	1	0.00
14/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
14/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	4	0	0	0	0.00
14/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	6711	6	7	6	0.00
14/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	3865	4	4	4	0.00
14/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	143	0	0	0	0.00
14/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1511	1	2	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	2030 On 04-November-21	8.80	Put	Bond Future	3700	3	4	3	0.00
14/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	1713	2	2	2	0.00
14/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	3	0	0	0	0.00
14/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
14/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	3975	4	4	4	0.00
14/10/2021	2030 On 03-February-22			Bond Future	9.69	91.2140	90.9264	91.2140	65,967.00
14/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1552	2	2	2	1,000.00
14/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	2030	2	2	2	0.00
14/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	6023	6	6	6	0.00
14/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1164	1	1	1	0.00
14/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1186	1	1	1	0.00
14/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1207	1	1	1	0.00
14/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	93	0	0	0	101.00
14/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	1003	1	1	1	0.00
14/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	317	0	0	0	1,000.00
14/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	4773	5	5	5	0.00
14/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	2776	3	3	3	101.00
14/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	7104	7	7	7	0.00
14/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2455	2	2	2	0.00
14/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2486	2	2	2	0.00
14/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2517	2	3	2	0.00
14/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	308	0	0	0	1,000.00
14/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1573	1	2	1	101.00
14/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	2020	2	2	2	0.00
14/10/2021	2030 On 05-May-22			Bond Future	9.91	92.2855	91.9943	92.2855	14,728.00
14/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	6054	6	6	6	0.00
14/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	3060	3	3	3	0.00
14/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	3090	3	3	3	0.00
14/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	425	0	0	0	200.00
14/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	487	1	0	1	1,800.00
14/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1077	1	1	1	0.00
14/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	45	0	0	0	200.00
14/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	3120	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
14/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2382	3	2	3	0.00
14/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	117	0	0	0	1,800.00
14/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	228	0	0	0	1,073.00
14/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	9500	9	9	9	0.00
14/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	6126	6	6	6	0.00
14/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	5760	6	6	6	0.00
14/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1672	2	2	2	0.00
14/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	11769	11	12	11	0.00
14/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	7776	8	8	8	0.00
14/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	3936	4	4	4	1,073.00
14/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1690	2	2	2	200.00
14/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1709	2	2	2	0.00
14/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	688	1	1	1	1,800.00
14/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2208	2	2	2	1,073.00
14/10/2021	2030 On 04-August-22			Bond Future	10.16	89.3537	89.0587	89.3537	0.00
14/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	692	1	1	1	800.00
14/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1354	1	1	1	0.00
14/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1371	1	1	1	0.00
14/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	214	0	0	0	800.00
14/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1389	1	1	1	0.00
14/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	5038	5	5	5	0.00
14/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1347	1	1	1	800.00
14/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4299	4	4	4	0.00
14/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	9679	9	10	9	0.00
14/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4331	4	4	4	0.00
14/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4363	4	4	4	0.00
14/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6187	6	6	6	0.00
14/10/2021	2032 On 04-November-21			Bond Future	10.08	89.6456	89.2745	89.6456	113,101.00
14/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	6	0	0	0	700.00
14/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	8878	9	9	9	0.00
14/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	14189	15	14	15	0.00
14/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	256	0	0	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	8777	9	9	9	0.00
14/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	8827	9	9	9	0.00
14/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
14/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	4535	4	5	4	0.00
14/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	1729	1	2	1	0.00
14/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2032 On 03-February-22			Bond Future	10.29	90.6530	90.2773	90.6530	92,984.00
14/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	4319	5	4	5	0.00
14/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	4107	4	4	4	0.00
14/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2363	3	2	3	0.00
14/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	376	0	0	0	1,050.00
14/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2396	3	2	3	0.00
14/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	2073	2	2	2	0.00
14/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	899	1	1	1	900.00
14/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1464	2	1	2	0.00
14/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	436	1	0	1	210.00
14/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	55	0	0	0	198.00
14/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	112	0	0	0	97.00
14/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	5106	5	5	5	0.00
14/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	3107	3	3	3	0.00
14/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	3144	3	3	3	0.00
14/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2670	3	3	3	0.00
14/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2297	3	2	3	0.00
14/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2330	3	2	3	0.00
14/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	727	1	1	1	0.00
14/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	503	1	1	1	0.00
14/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	387	0	0	0	400.00
14/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	4552	4	5	4	0.00
14/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	8382	8	8	8	0.00
14/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	3518	3	4	3	198.00
14/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	3160	3	3	3	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1554	1	2	1	0.00
14/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1577	1	2	1	0.00
14/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1337	1	1	1	210.00
14/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	1747	2	2	2	400.00
14/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1093	1	1	1	97.00
14/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1508	1	2	1	198.00
14/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1111	1	1	1	1,050.00
14/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	527	0	1	0	210.00
14/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	6982	7	7	7	0.00
14/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	4360	4	4	4	0.00
14/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	4127	4	4	4	1,050.00
14/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2333	2	2	2	97.00
14/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	4601	4	5	4	0.00
14/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1531	1	2	1	0.00
14/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	752	1	1	1	900.00
14/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	696	1	1	1	400.00
14/10/2021	2032 On 05-May-22			Bond Future	10.51	87.5712	87.1908	87.5712	20,384.00
14/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	4112	4	4	4	0.00
14/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	4187	4	4	4	0.00
14/10/2021	2032 On 05-May-22	10.29	Call	Bond Future	1826	2	2	2	993.00
14/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	532	1	1	1	780.00
14/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1554	2	2	2	780.00
14/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4722	5	5	5	0.00
14/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	4150	4	4	4	0.00
14/10/2021	2032 On 05-May-22	10.98	Call	Bond Future	3966	4	4	4	0.00
14/10/2021	2032 On 05-May-22	10.98	Put	Bond Future	1432	1	1	1	993.00
14/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1353	1	1	1	0.00
14/10/2021	2032 On 05-May-22	10.29	Put	Bond Future	3043	3	3	3	0.00
14/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1142	1	1	1	780.00
14/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1368	1	1	1	0.00
14/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	3389	3	3	3	0.00
14/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	5846	6	6	6	0.00
14/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1338	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
14/10/2021	2032 On 04-August-22			Bond Future	10.74	88.5851	88.1999	88.5851	0.00
14/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5832	6	6	6	0.00
14/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	6952	7	7	7	0.00
14/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1627	2	2	2	0.00
14/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1648	2	2	2	0.00
14/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	808	1	1	1	800.00
14/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1669	2	2	2	0.00
14/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	233	0	0	0	800.00
14/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	10361	10	10	10	0.00
14/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	6449	6	6	6	0.00
14/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	4542	4	5	4	0.00
14/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4508	4	5	4	0.00
14/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	4473	4	4	4	0.00
14/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1093	1	1	1	0.00
14/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1392	1	1	1	800.00
14/10/2021	2033 On 04-November-21			Bond Future	108.88	108.8944	108.8769	108.8944	2,433.00
14/10/2021	2033 On 03-February-22			Bond Future	110.13	110.1451	110.1269	110.1451	6,831.00
14/10/2021	2033 On 05-May-22			Bond Future	110.17	110.1850	110.1664	110.1850	2,121.00
14/10/2021	2033 On 04-August-22			Bond Future	111.53	111.5495	111.5304	111.5495	0.00
14/10/2021	2037 On 04-November-21			Bond Future	10.75	85.9944	85.6152	85.9944	88,935.00
14/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	11880	12	12	12	0.00
14/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	11931	12	12	12	0.00
14/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	4625	5	5	5	600.00
14/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	9190	10	9	10	0.00
14/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	11983	12	12	12	0.00
14/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	0	0	0	0	600.00
14/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	40	0	0	0	0.00
14/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2037 On 03-February-22			Bond Future	10.95	82.7067	82.3227	82.7067	83,356.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	4168	4	4	4	0.00
14/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	4123	4	4	4	0.00
14/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	4079	4	4	4	0.00
14/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1006	1	1	1	0.00
14/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1036	1	1	1	0.00
14/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1021	1	1	1	0.00
14/10/2021	2037 On 05-May-22			Bond Future	11.16	83.6783	83.2897	83.6783	11,855.00
14/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	5335	6	5	6	0.00
14/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	5292	6	5	6	0.00
14/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	5249	6	5	6	0.00
14/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1315	1	1	1	0.00
14/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1342	1	1	1	0.00
14/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1328	1	1	1	0.00
14/10/2021	2037 On 04-August-22			Bond Future	11.38	80.3915	79.9980	80.3915	0.00
14/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3381	4	3	4	0.00
14/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	1946	2	2	2	0.00
14/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	599	1	1	1	50.00
14/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	1921	2	2	2	0.00
14/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	1897	2	2	2	0.00
14/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	4860	5	5	5	0.00
14/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	4783	5	5	5	0.00
14/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	8744	8	9	8	0.00
14/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	3116	3	3	3	50.00
14/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	4821	5	5	5	50.00
14/10/2021	2038 On 04-November-21			Bond Future	121.76	121.2433	121.7558	121.2433	4,701.00
14/10/2021	2038 On 03-February-22			Bond Future	121.37	120.8542	121.3719	120.8542	2,667.00
14/10/2021	2038 On 05-May-22			Bond Future	122.83	122.3022	122.8260	122.3022	677.00
14/10/2021	2038 On 04-August-22			Bond Future	122.53	121.9966	122.5267	121.9966	0.00
14/10/2021	2040 On 04-November-21			Bond Future	10.87	88.1770	87.7345	88.1770	54,322.00
14/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	12488	13	12	13	0.00
14/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	12381	13	12	13	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
14/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	12434	13	12	13	0.00
14/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2040 On 03-February-22			Bond Future	11.07	84.6635	84.2156	84.6635	42,837.00
14/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	4342	5	4	5	0.00
14/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	4389	5	4	5	0.00
14/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	4437	5	4	5	0.00
14/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1048	1	1	1	0.00
14/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1032	1	1	1	0.00
14/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1016	1	1	1	0.00
14/10/2021	2040 On 05-May-22			Bond Future	11.27	85.6582	85.2049	85.6582	8,550.00
14/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	5558	6	6	6	0.00
14/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	211	0	0	0	1,200.00
14/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	5513	6	6	6	0.00
14/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	5603	6	6	6	0.00
14/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	10958	11	11	11	0.00
14/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	1039	1	1	1	1,200.00
14/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	5806	5	6	5	0.00
14/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	498	0	0	0	1,200.00
14/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1477	1	1	1	0.00
14/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1492	1	1	1	0.00
14/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1507	1	2	1	0.00
14/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	10617	10	11	10	0.00
14/10/2021	2040 On 04-August-22			Bond Future	11.48	82.1437	81.6847	82.1437	0.00
14/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	2139	2	2	2	0.00
14/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	2165	2	2	2	0.00
14/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	2192	2	2	2	0.00
14/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	4977	5	5	5	0.00
14/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	5018	5	5	5	0.00
14/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	5058	5	5	5	0.00
14/10/2021	2044 On 04-November-21			Bond Future	10.89	84.9774	84.5619	84.9774	48,392.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	12312	13	12	13	0.00
14/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	12366	13	12	13	0.00
14/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	12419	13	12	13	0.00
14/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
14/10/2021	2044 On 03-February-22			Bond Future	11.08	81.5530	81.1324	81.5530	22,138.00
14/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	4519	5	5	5	0.00
14/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	4423	5	4	5	0.00
14/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	4471	5	4	5	0.00
14/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1019	1	1	1	0.00
14/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1034	1	1	1	0.00
14/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1003	1	1	1	0.00
14/10/2021	2044 On 05-May-22			Bond Future	11.27	82.5113	82.0855	82.5113	5,735.00
14/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	5690	6	6	6	0.00
14/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	5599	6	6	6	0.00
14/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	5644	6	6	6	0.00
14/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1476	1	1	1	0.00
14/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1491	1	1	1	0.00
14/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1461	1	1	1	0.00
14/10/2021	2044 On 04-August-22			Bond Future	11.47	79.0855	78.6544	79.0855	0.00
14/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2346	3	2	3	0.00
14/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	2290	2	2	2	0.00
14/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	2318	3	2	3	0.00
14/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	4826	5	5	5	0.00
14/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	4866	5	5	5	0.00
14/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	4785	5	5	5	0.00
14/10/2021	2046 On 04-November-21			Bond Future	109.48	109.3488	109.4786	109.3488	9,554.00
14/10/2021	2046 On 03-February-22			Bond Future	110.74	110.6047	110.7354	110.6047	12,642.00
14/10/2021	2046 On 05-May-22			Bond Future	110.18	110.0452	110.1773	110.0452	171.00
14/10/2021	2046 On 04-August-22			Bond Future	111.54	111.4082	111.5416	111.4082	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
14/10/2021	2050 On 04-November-21			Bond Future	113.22	112.8628	113.2155	112.8628	3,193.00
14/10/2021	2050 On 03-February-22			Bond Future	112.53	112.1782	112.5344	112.1782	6,180.00
14/10/2021	2050 On 05-May-22			Bond Future	113.88	113.5221	113.8823	113.5221	379.00
14/10/2021	2050 On 04-August-22			Bond Future	113.27	112.9078	113.2723	112.9078	0.00
14/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	AL37 On 04-November-21			Index Future	795.64	797.3100	795.6360	797.3100	0.00
14/10/2021	AL37 On 03-February-22			Index Future	804.57	806.2700	804.5730	806.2700	0.00
14/10/2021	AL37 On 05-May-22			Index Future	814.01	815.7330	814.0140	815.7330	0.00
14/10/2021	AL37 On 04-August-22			Index Future	823.80	825.5350	823.7950	825.5350	0.00
14/10/2021	AL7T On 04-November-21			Index Future	902.42	905.6140	902.4160	905.6140	0.00
14/10/2021	AL7T On 03-February-22			Index Future	912.55	915.7910	912.5530	915.7910	0.00
14/10/2021	AL7T On 05-May-22			Index Future	923.26	926.5390	923.2610	926.5390	0.00
14/10/2021	AL7T On 04-August-22			Index Future	934.35	937.6740	934.3540	937.6740	0.00
14/10/2021	ALBI On 04-November-21			Index Future	799.69	802.5900	799.6890	802.5900	115.00
14/10/2021	ALBI On 03-February-22			Index Future	808.67	811.6090	808.6720	811.6090	90.00
14/10/2021	ALBI On 05-May-22			Index Future	818.16	821.1340	818.1610	821.1340	29.00
14/10/2021	ALBI On 04-August-22			Index Future	827.99	831.0020	827.9910	831.0020	0.00
14/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C030 On 31-January-30			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
14/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C333 On 15-September-33			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
14/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2021	ES33 On 04-November-21			Bond Future	11.49	75.9227	75.6470	75.9227	0.00
14/10/2021	ES33 On 03-February-22			Bond Future	11.74	76.7947	76.5154	76.7947	263.00
14/10/2021	ES33 On 05-May-22			Bond Future	11.99	73.9376	73.6548	73.9376	87.00
14/10/2021	ES33 On 04-August-22			Bond Future	12.25	74.8056	74.5192	74.8056	0.00
14/10/2021	ES42 On 04-November-21			Bond Future	11.94	74.5495	74.2038	74.5495	0.00
14/10/2021	ES42 On 03-February-22			Bond Future	12.17	75.4058	75.0557	75.4058	3,587.00
14/10/2021	ES42 On 05-May-22			Bond Future	12.41	72.0508	71.6964	72.0508	1,192.00
14/10/2021	ES42 On 04-August-22			Bond Future	12.65	72.8954	72.5365	72.8954	0.00
14/10/2021	GOVI On 04-November-21			GOVI	789.53	792.3710	789.5310	792.3710	57.00
14/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	611110	64	61	64	0.00
14/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	611210	64	61	64	0.00
14/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	611310	64	61	64	0.00
14/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 03-February-22			GOVI	798.40	801.2750	798.3990	801.2750	933.00
14/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	56590	9	6	9	0.00
14/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	56490	9	6	9	0.00
14/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	56390	9	6	9	0.00
14/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	GOVI On 05-May-22			GOVI	807.77	810.6790	807.7670	810.6790	0.00
14/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	195370	22	20	22	0.00
14/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	195270	22	20	22	0.00
14/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	195170	22	20	22	0.00
14/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/10/2021	GOVI On 04-August-22			GOVI	817.47	820.4210	817.4730	820.4210	0.00
14/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	1	0	1	0.00
14/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	1	0	1	0.00
14/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	1	0	1	0.00
14/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	18070	0	2	0	0.00
14/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	17970	0	2	0	0.00
14/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	17870	0	2	0	0.00
14/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2021	IGOV On 04-November-21			Index Future	298.20	297.9640	298.1950	297.9640	130.00
14/10/2021	IGOV On 03-February-22			Index Future	301.62	301.3860	301.6180	301.3860	381.00
14/10/2021	IGOV On 05-May-22			Index Future	305.23	304.9960	305.2300	304.9960	0.00
14/10/2021	IGOV On 04-August-22			Index Future	308.97	308.7330	308.9700	308.7330	0.00
14/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
14/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
14/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
14/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.69	96.3050	96.3150	96.3050	0.00
14/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2700	96.2700	96.2700	50,000.00
14/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.99	95.9950	96.0150	95.9950	0.00
14/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.06	95.9300	95.9400	95.9300	0.00
14/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.34	95.6400	95.6600	95.6400	0.00
14/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.40	95.5750	95.6050	95.5750	0.00
14/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	472.00
14/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.19	94.7900	94.8100	94.7900	0.00
14/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.85	94.1600	94.1500	94.1600	68.00
14/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.01	93.9900	93.9900	93.9900	0.00
14/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.46	93.5550	93.5450	93.5550	0.00
14/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.66	93.3450	93.3450	93.3450	0.00
14/10/2021	R023 On 04-November-21			Bond Future	5.37	104.4742	104.4572	104.4742	12,574.00
14/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	1	0	0	0	0.00
14/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	1	0	0	0	0.00
14/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	1	0	0	0	0.00
14/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	596	1	1	1	0.00
14/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	583	1	1	1	0.00
14/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	570	1	1	1	0.00
14/10/2021	R023 On 03-February-22			Bond Future	5.59	105.6482	105.6305	105.6482	5,738.00
14/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	40	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
14/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	42	0	0	0	0.00
14/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	45	0	0	0	0.00
14/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	567	1	1	1	0.00
14/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	574	1	1	1	0.00
14/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	582	1	1	1	0.00
14/10/2021	R023 On 05-May-22			Bond Future	5.85	102.9785	102.9603	102.9785	777.00
14/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	498	1	0	1	0.00
14/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	504	1	1	1	0.00
14/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	510	1	1	1	0.00
14/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	147	0	0	0	0.00
14/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	149	0	0	0	0.00
14/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	151	0	0	0	0.00
14/10/2021	R023 On 04-August-22			Bond Future	6.29	104.1947	104.1760	104.1947	0.00
14/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	164	0	0	0	0.00
14/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	166	0	0	0	0.00
14/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	169	0	0	0	0.00
14/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	304	0	0	0	0.00
14/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	306	0	0	0	0.00
14/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	309	0	0	0	0.00
14/10/2021	R035 On 04-November-21			Bond Future	10.56	90.1415	89.7972	90.1415	77,209.00
14/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	178	0	0	0	782.00
14/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	17853	18	18	18	0.00
14/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	11389	12	11	12	0.00
14/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	4055	4	4	4	0.00
14/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	7227	8	7	8	0.00
14/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	213	0	0	0	150.00
14/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	11441	12	11	12	0.00
14/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	83	0	0	0	350.00
14/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	89	0	0	0	400.00
14/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	11494	12	11	12	0.00
14/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	3370	4	3	4	0.00
14/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	1116	1	1	1	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
14/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	1043	1	1	1	0.00
14/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	778	1	1	1	350.00
14/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	723	1	1	1	0.00
14/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	99	0	0	0	782.00
14/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	55	0	0	0	350.00
14/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	3	0	0	0	782.00
14/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	2987	3	3	3	0.00
14/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	2337	2	2	2	0.00
14/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	3048	3	3	3	0.00
14/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	2172	2	2	2	0.00
14/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
14/10/2021	R035 On 03-February-22			Bond Future	10.77	91.1544	90.8059	91.1544	53,147.00
14/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	6957	7	7	7	0.00
14/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	3906	4	4	4	0.00
14/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	719	1	1	1	500.00
14/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	164	0	0	0	683.00
14/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	4307	5	4	5	0.00
14/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	3119	3	3	3	0.00
14/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	491	1	0	1	280.00
14/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	4581	5	5	5	0.00
14/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	6211	7	6	7	0.00
14/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	4083	4	4	4	0.00
14/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	3360	4	3	4	0.00
14/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3820	4	4	4	0.00
14/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	3863	4	4	4	0.00
14/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1720	2	2	2	0.00
14/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	3040	3	3	3	0.00
14/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	917	1	1	1	0.00
14/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	938	1	1	1	1,600.00
14/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1601	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
14/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	756	1	1	1	200.00
14/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	296	0	0	0	200.00
14/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	5869	6	6	6	0.00
14/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	4043	4	4	4	0.00
14/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	2619	2	3	2	200.00
14/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	4138	4	4	4	0.00
14/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	3634	3	4	3	0.00
14/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	3678	3	4	3	500.00
14/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1399	1	1	1	1,600.00
14/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1059	1	1	1	0.00
14/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1075	1	1	1	0.00
14/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	980	1	1	1	200.00
14/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	908	1	1	1	500.00
14/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	496	0	0	0	280.00
14/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	829	1	1	1	683.00
14/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	4844	5	5	5	0.00
14/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1276	1	1	1	200.00
14/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	2484	2	2	2	683.00
14/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1442	1	1	1	280.00
14/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	7259	7	7	7	0.00
14/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1042	1	1	1	0.00
14/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	397	0	0	0	1,800.00
14/10/2021	R035 On 05-May-22			Bond Future	10.98	87.7470	87.3942	87.7470	8,926.00
14/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	5307	6	5	6	0.00
14/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	5221	5	5	5	0.00
14/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	5264	6	5	6	0.00
14/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1376	1	1	1	0.00
14/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1390	1	1	1	0.00
14/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1362	1	1	1	0.00
14/10/2021	R035 On 04-August-22			Bond Future	11.20	88.7610	88.4038	88.7610	0.00
14/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	1990	2	2	2	0.00
14/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	3052	3	3	3	0.00
14/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	1966	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
14/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	528	1	1	1	100.00
14/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1752	2	2	2	0.00
14/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	1941	2	2	2	0.00
14/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	4832	5	5	5	0.00
14/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	5141	5	5	5	100.00
14/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	9122	9	9	9	0.00
14/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	4795	5	5	5	0.00
14/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3454	3	3	3	100.00
14/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	4757	5	5	5	0.00
14/10/2021	R186 On 04-November-21			Bond Future	7.90	115.0464	114.8101	115.0464	50,626.00
14/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	3780	4	4	4	0.00
14/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1161	1	1	1	0.00
14/10/2021	R186 On 04-November-21		Call	Bond Future	14810	15	15	15	0.00
14/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1128	1	1	1	0.00
14/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	327	0	0	0	0.00
14/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1096	1	1	1	0.00
14/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	246	0	0	0	0.00
14/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	234	0	0	0	0.00
14/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
14/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	223	0	0	0	0.00
14/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	4	0	0	0	15,177.00
14/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	888	1	1	1	15,177.00
14/10/2021	R186 On 03-February-22			Bond Future	8.12	111.0578	110.8183	111.0578	35,320.00
14/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	233	0	0	0	0.00
14/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	240	0	0	0	0.00
14/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	246	0	0	0	0.00
14/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3732	4	4	4	0.00
14/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3769	4	4	4	0.00
14/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3807	4	4	4	0.00
14/10/2021	R186 On 05-May-22			Bond Future	8.35	112.3620	112.1194	112.3620	4,404.00
14/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2388	3	2	3	0.00
14/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	889	1	1	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1627	2	2	2	0.00
14/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1647	2	2	2	0.00
14/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	102	0	0	0	3,600.00
14/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1667	2	2	2	0.00
14/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	292	0	0	0	435.00
14/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	413	0	0	0	3,600.00
14/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3921	4	4	4	0.00
14/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4627	4	5	4	0.00
14/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1783	2	2	2	0.00
14/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6752	7	7	7	0.00
14/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1802	2	2	2	0.00
14/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1822	2	2	2	0.00
14/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2765	3	3	3	0.00
14/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1245	1	1	1	4,035.00
14/10/2021	R186 On 04-August-22			Bond Future	8.60	108.3935	108.1475	108.3935	0.00
14/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1148	1	1	1	0.00
14/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1164	1	1	1	0.00
14/10/2021	R186 On 04-August-22	6.96	Call	Bond Future	178	0	0	0	3,600.00
14/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1180	1	1	1	0.00
14/10/2021	R186 On 04-August-22	9.78	Call	Bond Future	4989	5	5	5	0.00
14/10/2021	R186 On 04-August-22	7.96	Call	Bond Future	898	1	1	1	3,600.00
14/10/2021	R186 On 04-August-22	9.78	Put	Bond Future	706	1	1	1	3,600.00
14/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2884	3	3	3	0.00
14/10/2021	R186 On 04-August-22	6.96	Put	Bond Future	6531	6	7	6	0.00
14/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2906	3	3	3	0.00
14/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2928	3	3	3	0.00
14/10/2021	R186 On 04-August-22	7.96	Put	Bond Future	3328	3	3	3	0.00
14/10/2021	R197 On 04-November-21			Bond Future	328.86	328.7787	328.8629	328.7787	1,189.00
14/10/2021	R197 On 03-February-22			Bond Future	324.40	324.3187	324.4022	324.3187	952.00
14/10/2021	R197 On 05-May-22			Bond Future	328.29	328.2045	328.2882	328.2045	237.00
14/10/2021	R197 On 04-August-22			Bond Future	323.97	323.8815	323.9659	323.8815	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
14/10/2021	R202 On 04-November-21			Bond Future	241.65	241.9214	241.6525	241.9214	4,481.00
14/10/2021	R202 On 03-February-22			Bond Future	240.05	240.3253	240.0521	240.3253	7,887.00
14/10/2021	R202 On 05-May-22			Bond Future	242.93	243.2046	242.9276	243.2046	413.00
14/10/2021	R202 On 04-August-22			Bond Future	241.48	241.7612	241.4805	241.7612	0.00
14/10/2021	R209 On 04-November-21			Bond Future	10.52	69.6527	69.3512	69.6527	31,528.00
14/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	3,500.00
14/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	229	0	0	0	0.00
14/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	8485	9	8	9	0.00
14/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	40	0	0	0	0.00
14/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	8531	9	9	9	0.00
14/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	731	1	1	1	0.00
14/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	7640	8	8	8	0.00
14/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	8438	9	8	9	0.00
14/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	0	0	0	0	6,500.00
14/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	3072	3	3	3	3,100.00
14/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	1788	2	2	2	6,750.00
14/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	859	1	1	1	150.00
14/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	6111	6	6	6	0.00
14/10/2021	R209 On 03-February-22			Bond Future	10.71	70.4354	70.1302	70.4354	1,550.00
14/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	2920	3	3	3	0.00
14/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	2884	3	3	3	0.00
14/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	2848	3	3	3	0.00
14/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1163	1	1	1	0.00
14/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1146	1	1	1	0.00
14/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1129	1	1	1	0.00
14/10/2021	R209 On 05-May-22			Bond Future	10.89	68.1213	67.8123	68.1213	1,666.00
14/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	4159	4	4	4	0.00
14/10/2021	R209 On 05-May-22	12.00	Call	Bond Future	6273	0	6	0	0.00
14/10/2021	R209 On 05-May-22	10.75	Call	Bond Future	1977	0	2	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
14/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	4087	4	4	4	0.00
14/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	4123	4	4	4	0.00
14/10/2021	R209 On 05-May-22	9.75	Call	Bond Future	327	0	0	0	2,500.00
14/10/2021	R209 On 05-May-22	9.75	Put	Bond Future	6855	0	7	0	0.00
14/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1286	1	1	1	0.00
14/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1300	1	1	1	0.00
14/10/2021	R209 On 05-May-22	10.75	Put	Bond Future	2749	0	3	0	2,500.00
14/10/2021	R209 On 05-May-22	12.00	Put	Bond Future	706	0	1	0	2,500.00
14/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1272	1	1	1	0.00
14/10/2021	R209 On 04-August-22			Bond Future	11.08	68.9088	68.5959	68.9088	0.00
14/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1594	2	2	2	0.00
14/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1552	2	2	2	0.00
14/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1573	2	2	2	0.00
14/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4279	4	4	4	0.00
14/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4313	4	4	4	0.00
14/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4244	4	4	4	0.00
14/10/2021	R210 On 04-November-21			Bond Future	213.33	213.2677	213.3323	213.2677	1,305.00
14/10/2021	R210 On 03-February-22			Bond Future	215.78	215.7172	215.7816	215.7172	1,330.00
14/10/2021	R210 On 05-May-22			Bond Future	215.51	215.4446	215.5091	215.4446	104.00
14/10/2021	R210 On 04-August-22			Bond Future	218.18	218.1127	218.1778	218.1127	0.00
14/10/2021	R212 On 04-November-21			Bond Future	175.71	175.7153	175.7068	175.7153	3,105.00
14/10/2021	R213 On 04-November-21			Bond Future	9.81	84.7269	84.4154	84.7269	9,212.00
14/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	6459	7	6	7	0.00
14/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	6507	7	7	7	0.00
14/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	6555	7	7	7	0.00
14/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	1	0	0	0	0.00
14/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	1	0	0	0	0.00
14/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	1	0	0	0	0.00
14/10/2021	R213 On 03-February-22			Bond Future	10.03	85.6790	85.3636	85.6790	2,445.00
14/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2399	3	2	3	0.00
14/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3619	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
14/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	2093	2	2	2	0.00
14/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	2153	2	2	2	0.00
14/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1567	2	2	2	0.00
14/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1594	2	2	2	0.00
14/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	295	0	0	0	430.00
14/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	749	1	1	1	0.00
14/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	1093	1	1	1	0.00
14/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	248	0	0	0	220.00
14/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3887	4	4	4	0.00
14/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1620	2	2	2	0.00
14/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1673	2	2	2	0.00
14/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	58	0	0	0	200.00
14/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	96	0	0	0	102.00
14/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	6762	6	7	6	0.00
14/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	7701	7	8	7	0.00
14/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	1813	2	2	2	430.00
14/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	1863	2	2	2	0.00
14/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	4604	4	5	4	0.00
14/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	3101	3	3	3	200.00
14/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	650	1	1	1	220.00
14/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	727	1	1	1	430.00
14/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	4944	5	5	5	0.00
14/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2488	2	2	2	102.00
14/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	1889	2	2	2	0.00
14/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	1915	2	2	2	0.00
14/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1419	1	1	1	220.00
14/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1461	1	1	1	200.00
14/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1258	1	1	1	102.00
14/10/2021	R213 On 05-May-22			Bond Future	10.24	83.1532	82.8339	83.1532	0.00
14/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3499	4	3	4	0.00
14/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3467	4	3	4	0.00
14/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3434	4	3	4	0.00
14/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1465	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
14/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1481	1	1	1	0.00
14/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1497	1	1	1	0.00
14/10/2021	R213 On 04-August-22			Bond Future	10.46	84.1173	83.7938	84.1173	0.00
14/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1459	2	1	2	0.00
14/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1422	2	1	2	0.00
14/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1441	2	1	2	0.00
14/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4232	4	4	4	0.00
14/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4297	4	4	4	0.00
14/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4265	4	4	4	0.00
14/10/2021	R214 On 04-November-21			Bond Future	10.86	66.6242	66.2864	66.6242	18,083.00
14/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	8341	9	8	9	0.00
14/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	8249	9	8	9	0.00
14/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	8295	9	8	9	0.00
14/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R214 On 03-February-22			Bond Future	11.05	67.3729	67.0310	67.3729	1,346.00
14/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	2976	3	3	3	0.00
14/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	3013	3	3	3	0.00
14/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	3049	3	3	3	0.00
14/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1096	1	1	1	0.00
14/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1079	1	1	1	0.00
14/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1062	1	1	1	0.00
14/10/2021	R214 On 05-May-22			Bond Future	11.22	64.8846	64.5384	64.8846	441.00
14/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	4062	4	4	4	0.00
14/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	4098	4	4	4	0.00
14/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	4134	4	4	4	0.00
14/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1395	1	1	1	0.00
14/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1381	1	1	1	0.00
14/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1366	1	1	1	0.00
14/10/2021	R214 On 04-August-22			Bond Future	11.41	65.6336	65.2832	65.6336	0.00
14/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1753	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
14/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1776	2	2	2	0.00
14/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1798	2	2	2	0.00
14/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	4135	4	4	4	0.00
14/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	4101	4	4	4	0.00
14/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	4169	4	4	4	0.00
14/10/2021	R248 On 04-November-21			Bond Future	10.83	84.0713	83.6421	84.0713	104,219.00
14/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
14/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	21	0	0	0	1,050.00
14/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	47	0	0	0	0.00
14/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	12576	13	13	13	0.00
14/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	12630	13	13	13	0.00
14/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	864	1	1	1	1,050.00
14/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	12684	13	13	13	0.00
14/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	1098	1	1	1	0.00
14/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	4868	4	5	4	0.00
14/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
14/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	4094	4	4	4	0.00
14/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	9923	9	10	9	0.00
14/10/2021	R248 On 03-February-22			Bond Future	11.01	85.0161	84.5817	85.0161	165,439.00
14/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	4414	5	4	5	0.00
14/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1330	2	1	2	1,300.00
14/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	2290	3	2	3	100.00
14/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	364	0	0	0	900.00
14/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	4317	5	4	5	0.00
14/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	4365	5	4	5	0.00
14/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	1939	2	2	2	900.00
14/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	653	1	1	1	100.00
14/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	844	1	1	1	0.00
14/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	98	0	0	0	0.00
14/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	181	0	0	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	7964	8	8	8	0.00
14/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	9569	9	10	9	0.00
14/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	4634	4	5	4	0.00
14/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	2755	3	3	3	0.00
14/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	6511	6	7	6	0.00
14/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1163	1	1	1	0.00
14/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	5217	5	5	5	0.00
14/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	2390	2	2	2	0.00
14/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	3609	3	4	3	0.00
14/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1198	1	1	1	0.00
14/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1180	1	1	1	0.00
14/10/2021	R248 On 05-May-22			Bond Future	11.19	81.5997	81.1600	81.5997	2,035.00
14/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	5580	6	6	6	0.00
14/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	5486	6	5	6	0.00
14/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	5533	6	6	6	0.00
14/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1541	1	2	1	0.00
14/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1509	1	2	1	0.00
14/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1525	1	2	1	0.00
14/10/2021	R248 On 04-August-22			Bond Future	11.38	82.5420	82.0968	82.5420	0.00
14/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	2318	3	2	3	0.00
14/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	2260	2	2	2	0.00
14/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	2289	2	2	2	0.00
14/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	4948	5	5	5	0.00
14/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	4991	5	5	5	0.00
14/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	4906	5	5	5	0.00