



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: 28/10/2021 TO: 28/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	2025 On 04-November-21			Bond Future	154.66	154.7942	154.6644	154.7942	1,071.00
28/10/2021	2025 On 03-February-22			Bond Future	154.85	154.9786	154.8465	154.9786	4,669.00
28/10/2021	2025 On 05-May-22			Bond Future	156.70	156.8390	156.7049	156.8390	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
28/10/2021	2025 On 04-August-22			Bond Future	157.06	157.1930	157.0572	157.1930	0.00
28/10/2021	2025 On 03-November-22			Bond Future	159.04	159.1751	159.0374	159.1751	0.00
28/10/2021	2029 On 04-November-21			Bond Future	113.68	113.6721	113.6847	113.6721	2,232.00
28/10/2021	2029 On 03-February-22			Bond Future	114.98	114.9704	114.9824	114.9704	2,606.00
28/10/2021	2029 On 05-May-22			Bond Future	115.16	115.1527	115.1648	115.1527	186.00
28/10/2021	2029 On 04-August-22			Bond Future	116.61	116.5963	116.6082	116.5963	0.00
28/10/2021	2029 On 03-November-22			Bond Future	116.86	116.8433	116.8556	116.8433	0.00
28/10/2021	2030 On 04-November-21			Bond Future	9.60	93.7317	93.1872	93.7317	66,127.00
28/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	0	0	0	0	3,250.00
28/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	0	0	0	0	300.00
28/10/2021	2030 On 04-November-21	8,80	Call	Bond Future	0	0	0	0	560.00
28/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	31	0	0	0	0.00
28/10/2021	2030 On 04-November-21	9,40	Call	Bond Future	92	0	0	0	560.00
28/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	1598	2	2	2	29.00
28/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5008	6	5	6	0.00
28/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5106	6	5	6	0.00
28/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9046	10	9	10	0.00
28/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	16	0	0	0	0.00
28/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
28/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	8	0	0	0	29.00
28/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	55	0	0	0	0.00
28/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8212	9	8	9	0.00
28/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5057	6	5	6	0.00
28/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
28/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1411	1	1	1	9,100.00
28/10/2021	2030 On 04-November-21	9,40	Put	Bond Future	1180	1	1	1	0.00
28/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1656	1	2	1	0.00
28/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	7400	7	7	7	0.00
28/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4541	4	5	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
28/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1912	1	2	1	5,000.00
28/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00
28/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	59	0	0	0	0.00
28/10/2021	2030 On 04-November-21	8,80	Put	Bond Future	4373	4	4	4	0.00
28/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	2175	2	2	2	0.00
28/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4653	4	5	4	0.00
28/10/2021	2030 On 03-February-22			Bond Future	9.83	90.7750	90.2238	90.7750	79,849.00
28/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	815	1	1	1	0.00
28/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	833	1	1	1	0.00
28/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1140	1	1	1	1,000.00
28/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1556	2	2	2	0.00
28/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5345	6	5	6	0.00
28/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	850	1	1	1	0.00
28/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	42	0	0	0	101.00
28/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	685	1	1	1	0.00
28/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	177	0	0	0	1,000.00
28/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	5335	5	5	5	0.00
28/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	3161	3	3	3	101.00
28/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7756	7	8	7	0.00
28/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2801	2	3	2	0.00
28/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	333	0	0	0	1,000.00
28/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1801	2	2	2	101.00
28/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2310	2	2	2	0.00
28/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2836	2	3	2	0.00
28/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2871	3	3	3	0.00
28/10/2021	2030 On 05-May-22			Bond Future	10.06	91.8434	91.2854	91.8434	14,728.00
28/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	336	0	0	0	1,800.00
28/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	808	1	1	1	0.00
28/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2569	3	3	3	0.00
28/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2596	3	3	3	0.00
28/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	289	0	0	0	200.00
28/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5424	6	5	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
28/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	25	0	0	0	200.00
28/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2624	3	3	3	0.00
28/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	1950	2	2	2	0.00
28/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	71	0	0	0	1,800.00
28/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	147	0	0	0	1,073.00
28/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	10162	10	10	10	0.00
28/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1884	2	2	2	0.00
28/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	6318	6	6	6	0.00
28/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6699	6	7	6	0.00
28/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	12458	12	12	12	0.00
28/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	8403	8	8	8	0.00
28/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	768	1	1	1	1,800.00
28/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2485	2	2	2	1,073.00
28/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1905	2	2	2	200.00
28/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1926	2	2	2	0.00
28/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4376	4	4	4	1,073.00
28/10/2021	2030 On 04-August-22			Bond Future	10.30	88.9199	88.3546	88.9199	0.00
28/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	538	1	1	1	800.00
28/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	156	0	0	0	800.00
28/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1100	1	1	1	0.00
28/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1115	1	1	1	0.00
28/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4503	5	5	5	0.00
28/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1130	1	1	1	0.00
28/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4744	4	5	4	0.00
28/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1516	1	2	1	800.00
28/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4779	4	5	4	0.00
28/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4813	4	5	4	0.00
28/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	10325	10	10	10	0.00
28/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6736	6	7	6	0.00
28/10/2021	2030 On 03-November-22			Bond Future	10.54	90.0711	89.4990	90.0711	0.00
28/10/2021	2030 On 03-November-22	10,09	Call	Bond Future	2010	2	2	2	0.00
28/10/2021	2030 On 03-November-22	10,08	Call	Bond Future	1990	2	2	2	0.00
28/10/2021	2030 On 03-November-22	10,10	Call	Bond Future	2029	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
28/10/2021	2030 On 03-November-22	10,10	Put	Bond Future	4087	4	4	4	0.00
28/10/2021	2030 On 03-November-22	10,08	Put	Bond Future	4142	4	4	4	0.00
28/10/2021	2030 On 03-November-22	10,09	Put	Bond Future	4115	4	4	4	0.00
28/10/2021	2032 On 04-November-21			Bond Future	10.18	89.2307	88.6903	89.2307	82,711.00
28/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	0	0	0	0	700.00
28/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8294	9	8	9	0.00
28/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	13605	14	14	14	0.00
28/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	18	0	0	0	700.00
28/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8192	9	8	9	0.00
28/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8243	9	8	9	0.00
28/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00
28/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	5113	5	5	5	0.00
28/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	2075	2	2	2	0.00
28/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2032 On 03-February-22			Bond Future	10.40	90.2277	89.6807	90.2277	107,525.00
28/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	321	0	0	0	210.00
28/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2008	2	2	2	0.00
28/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1713	2	2	2	0.00
28/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	3637	4	4	4	0.00
28/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	700	1	1	1	900.00
28/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1176	1	1	1	0.00
28/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	1978	2	2	2	0.00
28/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	3841	4	4	4	0.00
28/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	24	0	0	0	198.00
28/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	55	0	0	0	97.00
28/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	273	0	0	0	1,050.00
28/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	375	0	0	0	0.00
28/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	2680	3	3	3	0.00
28/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	4600	5	5	5	0.00
28/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	282	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	1917	2	2	2	0.00
28/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	1947	2	2	2	0.00
28/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	557	1	1	1	0.00
28/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2264	3	2	3	0.00
28/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	2716	3	3	3	0.00
28/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1261	1	1	1	97.00
28/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1527	1	2	1	210.00
28/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	1983	2	2	2	400.00
28/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	3944	4	4	4	198.00
28/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1717	1	2	1	198.00
28/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1768	2	2	2	0.00
28/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1794	2	2	2	0.00
28/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	5043	5	5	5	0.00
28/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	618	1	1	1	210.00
28/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1280	1	1	1	1,050.00
28/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	8947	8	9	8	0.00
28/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3557	3	4	3	900.00
28/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	5094	5	5	5	0.00
28/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7521	7	8	7	0.00
28/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	815	1	1	1	400.00
28/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1742	2	2	2	0.00
28/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2642	2	3	2	97.00
28/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	879	1	1	1	900.00
28/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4841	4	5	4	0.00
28/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4595	4	5	4	1,050.00
28/10/2021	2032 On 05-May-22			Bond Future	10.62	87.1428	86.5892	87.1428	20,384.00
28/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	3715	4	4	4	0.00
28/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1330	2	1	2	780.00
28/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1570	2	2	2	993.00
28/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	3787	4	4	4	0.00
28/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	401	0	0	0	780.00
28/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	3751	4	4	4	0.00
28/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3572	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
28/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4306	5	4	5	0.00
28/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1327	1	1	1	780.00
28/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1641	1	2	1	993.00
28/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1572	1	2	1	0.00
28/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3389	3	3	3	0.00
28/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1556	1	2	1	0.00
28/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	6316	6	6	6	0.00
28/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1539	1	2	1	0.00
28/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3767	3	4	3	0.00
28/10/2021	2032 On 04-August-22			Bond Future	10.85	88.1648	87.6040	88.1648	0.00
28/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5340	6	5	6	0.00
28/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1358	2	1	2	0.00
28/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6434	7	6	7	0.00
28/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1377	2	1	2	0.00
28/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1396	2	1	2	0.00
28/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	167	0	0	0	800.00
28/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	633	1	1	1	800.00
28/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	6871	6	7	6	0.00
28/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10891	10	11	10	0.00
28/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	4869	5	5	5	0.00
28/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4832	4	5	4	0.00
28/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1171	1	1	1	0.00
28/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1496	1	1	1	800.00
28/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4796	4	5	4	0.00
28/10/2021	2032 On 03-November-22			Bond Future	11.08	85.1615	84.5938	85.1615	0.00
28/10/2021	2032 On 03-November-22	10,66	Call	Bond Future	2274	3	2	3	0.00
28/10/2021	2032 On 03-November-22	10,66	Put	Bond Future	4462	4	4	4	0.00
28/10/2021	2033 On 04-November-21			Bond Future	108.30	108.2900	108.3041	108.2900	2,113.00
28/10/2021	2033 On 03-February-22			Bond Future	109.54	109.5269	109.5405	109.5269	7,143.00
28/10/2021	2033 On 05-May-22			Bond Future	109.58	109.5629	109.5764	109.5629	2,121.00
28/10/2021	2033 On 04-August-22			Bond Future	110.95	110.9364	110.9498	110.9364	0.00
28/10/2021	2033 On 03-November-22			Bond Future	111.04	111.0311	111.0449	111.0311	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
28/10/2021	2037 On 04-November-21			Bond Future	10.82	85.5232	85.1500	85.5232	71,143.00
28/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11415	12	11	12	0.00
28/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11466	12	11	12	0.00
28/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4123	4	4	4	600.00
28/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	8724	9	9	9	0.00
28/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11517	12	12	12	0.00
28/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	0	0	0	0	600.00
28/10/2021	2037 On 04-November-21	12,82	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	2	0	0	0	0.00
28/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2037 On 03-February-22			Bond Future	11.03	82.2246	81.8467	82.2246	99,160.00
28/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	3742	4	4	4	0.00
28/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3699	4	4	4	0.00
28/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3656	4	4	4	0.00
28/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	1057	1	1	1	0.00
28/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	1090	1	1	1	0.00
28/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	1073	1	1	1	0.00
28/10/2021	2037 On 05-May-22			Bond Future	11.24	83.1925	82.8099	83.1925	11,855.00
28/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	4944	5	5	5	0.00
28/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	4902	5	5	5	0.00
28/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	4860	5	5	5	0.00
28/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1404	1	1	1	0.00
28/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1434	1	1	1	0.00
28/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1419	1	1	1	0.00
28/10/2021	2037 On 04-August-22			Bond Future	11.46	79.9122	79.5248	79.9122	0.00
28/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3087	3	3	3	0.00
28/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1726	2	2	2	0.00
28/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	498	1	0	1	50.00
28/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1681	2	2	2	0.00
28/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1703	2	2	2	0.00
28/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	5037	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
28/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	5117	5	5	5	0.00
28/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	9116	9	9	9	0.00
28/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3295	3	3	3	50.00
28/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	5077	5	5	5	50.00
28/10/2021	2037 On 03-November-22			Bond Future	11.66	80.9522	80.5599	80.9522	0.00
28/10/2021	2037 On 03-November-22	11,30	Call	Bond Future	2676	3	3	3	0.00
28/10/2021	2037 On 03-November-22	11,31	Call	Bond Future	2702	3	3	3	0.00
28/10/2021	2037 On 03-November-22	11,32	Call	Bond Future	2728	3	3	3	0.00
28/10/2021	2037 On 03-November-22	11,30	Put	Bond Future	4805	5	5	5	0.00
28/10/2021	2037 On 03-November-22	11,31	Put	Bond Future	4771	5	5	5	0.00
28/10/2021	2037 On 03-November-22	11,32	Put	Bond Future	4737	5	5	5	0.00
28/10/2021	2038 On 04-November-21			Bond Future	122.01	121.6023	122.0107	121.6023	3,196.00
28/10/2021	2038 On 03-February-22			Bond Future	121.62	121.2097	121.6221	121.2097	4,177.00
28/10/2021	2038 On 05-May-22			Bond Future	123.08	122.6649	123.0818	122.6649	677.00
28/10/2021	2038 On 04-August-22			Bond Future	122.81	122.3890	122.8113	122.3890	0.00
28/10/2021	2038 On 03-November-22			Bond Future	124.36	123.9326	124.3601	123.9326	0.00
28/10/2021	2040 On 04-November-21			Bond Future	10.94	87.5954	87.2644	87.5954	38,898.00
28/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	12018	12	12	12	0.00
28/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	11910	12	12	12	0.00
28/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	11964	12	12	12	0.00
28/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2040 On 03-February-22			Bond Future	11.14	84.0697	83.7344	84.0697	71,162.00
28/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	3990	4	4	4	0.00
28/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	4037	4	4	4	0.00
28/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	4083	4	4	4	0.00
28/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1177	1	1	1	0.00
28/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1160	1	1	1	0.00
28/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1144	1	1	1	0.00
28/10/2021	2040 On 05-May-22			Bond Future	11.34	85.0594	84.7199	85.0594	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
28/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5167	5	5	5	0.00
28/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	161	0	0	0	1,200.00
28/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	5123	5	5	5	0.00
28/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5211	5	5	5	0.00
28/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10496	11	10	11	0.00
28/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	876	1	1	1	1,200.00
28/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	6128	6	6	6	0.00
28/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	521	0	1	0	1,200.00
28/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1570	1	2	1	0.00
28/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1586	1	2	1	0.00
28/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1602	2	2	2	0.00
28/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	11052	11	11	11	0.00
28/10/2021	2040 On 04-August-22			Bond Future	11.55	81.5503	81.2065	81.5503	0.00
28/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	1917	2	2	2	0.00
28/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	1941	2	2	2	0.00
28/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	1967	2	2	2	0.00
28/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5230	5	5	5	0.00
28/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5272	5	5	5	0.00
28/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5315	5	5	5	0.00
28/10/2021	2040 On 03-November-22			Bond Future	11.75	82.6122	82.2640	82.6122	0.00
28/10/2021	2040 On 03-November-22	11,41	Call	Bond Future	2920	3	3	3	0.00
28/10/2021	2040 On 03-November-22	11,39	Call	Bond Future	2865	3	3	3	0.00
28/10/2021	2040 On 03-November-22	11,40	Call	Bond Future	2893	3	3	3	0.00
28/10/2021	2040 On 03-November-22	11,41	Put	Bond Future	5072	5	5	5	0.00
28/10/2021	2040 On 03-November-22	11,39	Put	Bond Future	5145	5	5	5	0.00
28/10/2021	2040 On 03-November-22	11,40	Put	Bond Future	5108	5	5	5	0.00
28/10/2021	2044 On 04-November-21			Bond Future	10.97	84.4097	84.0370	84.4097	22,199.00
28/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	11787	12	12	12	0.00
28/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	11841	12	12	12	0.00
28/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	11895	12	12	12	0.00
28/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00
28/10/2021	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
28/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
28/10/2021	2044 On 03-February-22			Bond Future	11.16	80.9735	80.5961	80.9735	47,139.00
28/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	4044	4	4	4	0.00
28/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	3951	4	4	4	0.00
28/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	3998	4	4	4	0.00
28/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	1082	1	1	1	0.00
28/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1099	1	1	1	0.00
28/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	1065	1	1	1	0.00
28/10/2021	2044 On 05-May-22			Bond Future	11.35	81.9267	81.5447	81.9267	5,735.00
28/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5259	6	5	6	0.00
28/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5170	5	5	5	0.00
28/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5214	5	5	5	0.00
28/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1586	1	2	1	0.00
28/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1603	1	2	1	0.00
28/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1570	1	2	1	0.00
28/10/2021	2044 On 04-August-22			Bond Future	11.55	78.5062	78.1193	78.5062	0.00
28/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2091	2	2	2	0.00
28/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2039	2	2	2	0.00
28/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2065	2	2	2	0.00
28/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	5108	5	5	5	0.00
28/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	5150	5	5	5	0.00
28/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	5066	5	5	5	0.00
28/10/2021	2044 On 03-November-22			Bond Future	11.74	79.5284	79.1366	79.5284	0.00
28/10/2021	2044 On 03-November-22	11,39	Call	Bond Future	2894	3	3	3	0.00
28/10/2021	2044 On 03-November-22	11,40	Call	Bond Future	2922	3	3	3	0.00
28/10/2021	2044 On 03-November-22	11,41	Call	Bond Future	2950	3	3	3	0.00
28/10/2021	2044 On 03-November-22	11,41	Put	Bond Future	5059	5	5	5	0.00
28/10/2021	2044 On 03-November-22	11,40	Put	Bond Future	5096	5	5	5	0.00
28/10/2021	2044 On 03-November-22	11,39	Put	Bond Future	5134	5	5	5	0.00
28/10/2021	2046 On 04-November-21			Bond Future	109.62	109.2411	109.6240	109.2411	9,554.00
28/10/2021	2046 On 03-February-22			Bond Future	110.88	110.4888	110.8754	110.4888	13,054.00
28/10/2021	2046 On 05-May-22			Bond Future	110.32	109.9333	110.3243	109.9333	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
28/10/2021	2046 On 04-August-22			Bond Future	111.71	111.3115	111.7073	111.3115	0.00
28/10/2021	2046 On 03-November-22			Bond Future	111.19	110.7935	111.1946	110.7935	0.00
28/10/2021	2050 On 04-November-21			Bond Future	112.39	112.1668	112.3886	112.1668	3,193.00
28/10/2021	2050 On 03-February-22			Bond Future	111.69	111.4662	111.6897	111.4662	7,309.00
28/10/2021	2050 On 05-May-22			Bond Future	113.03	112.8042	113.0304	112.8042	379.00
28/10/2021	2050 On 04-August-22			Bond Future	112.43	112.2043	112.4334	112.2043	0.00
28/10/2021	2050 On 03-November-22			Bond Future	113.85	113.6193	113.8512	113.6193	0.00
28/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	AL37 On 04-November-21			Index Future	789.31	793.8010	789.3110	793.8010	0.00
28/10/2021	AL37 On 03-February-22			Index Future	798.13	802.6750	798.1300	802.6750	0.00
28/10/2021	AL37 On 05-May-22			Index Future	807.52	812.1160	807.5150	812.1160	0.00
28/10/2021	AL37 On 04-August-22			Index Future	817.34	821.9970	817.3400	821.9970	0.00
28/10/2021	AL37 On 03-November-22			Index Future	827.56	832.2760	827.5590	832.2760	0.00
28/10/2021	AL7T On 04-November-21			Index Future	895.89	901.1820	895.8860	901.1820	0.00
28/10/2021	AL7T On 03-February-22			Index Future	905.90	911.2570	905.8950	911.2570	0.00
28/10/2021	AL7T On 05-May-22			Index Future	916.55	921.9740	916.5480	921.9740	0.00
28/10/2021	AL7T On 04-August-22			Index Future	927.70	933.1930	927.6990	933.1930	0.00
28/10/2021	AL7T On 03-November-22			Index Future	939.30	944.8620	939.2970	944.8620	0.00
28/10/2021	ALBI On 04-November-21			Index Future	794.41	798.2340	794.4110	798.2340	114.00
28/10/2021	ALBI On 03-February-22			Index Future	803.29	807.1580	803.2860	807.1580	154.00
28/10/2021	ALBI On 05-May-22			Index Future	812.73	816.6510	812.7320	816.6510	29.00
28/10/2021	ALBI On 04-August-22			Index Future	822.62	826.5880	822.6200	826.5880	0.00
28/10/2021	ALBI On 03-November-22			Index Future	832.91	836.9240	832.9050	836.9240	0.00
28/10/2021	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
28/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	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
28/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2021	ES33 On 04-November-21			Bond Future	11.53	75.6894	75.4171	75.6894	0.00
28/10/2021	ES33 On 03-February-22			Bond Future	11.79	76.5539	76.2780	76.5539	263.00
28/10/2021	ES33 On 05-May-22			Bond Future	12.04	73.6956	73.4162	73.6956	87.00
28/10/2021	ES33 On 04-August-22			Bond Future	12.30	74.5720	74.2889	74.5720	0.00
28/10/2021	ES33 On 03-November-22			Bond Future	12.57	71.7840	71.4972	71.7840	0.00
28/10/2021	ES42 On 04-November-21			Bond Future	12.02	73.9935	73.7431	73.9935	0.00
28/10/2021	ES42 On 03-February-22			Bond Future	12.25	74.8386	74.5849	74.8386	3,579.00
28/10/2021	ES42 On 05-May-22			Bond Future	12.49	71.4786	71.2216	71.4786	1,190.00
28/10/2021	ES42 On 04-August-22			Bond Future	12.74	72.3271	72.0668	72.3271	0.00
28/10/2021	ES42 On 03-November-22			Bond Future	12.98	69.0310	68.7673	69.0310	0.00
28/10/2021	GOVI On 04-November-21			GOVI	784.23	788.0640	784.2270	788.0640	49.00
28/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	558070	60	56	60	0.00
28/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	558170	60	56	60	0.00
28/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	558270	60	56	60	0.00
28/10/2021	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
28/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 03-February-22			GOVI	792.99	796.8740	792.9890	796.8740	1,009.00
28/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	2490	4	0	4	0.00
28/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	2390	4	0	4	0.00
28/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	2290	4	0	4	0.00
28/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 05-May-22			GOVI	802.31	806.2460	802.3140	806.2460	0.00
28/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	140840	18	14	18	0.00
28/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	140740	18	14	18	0.00
28/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	140640	18	14	18	0.00
28/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 04-August-22			GOVI	812.08	816.0560	812.0750	816.0560	0.00
28/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	72050	3	7	3	0.00
28/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	71950	3	7	3	0.00
28/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	71850	3	7	3	0.00
28/10/2021	GOVI On 03-November-22			GOVI	822.23	826.2600	822.2280	826.2600	0.00
28/10/2021	GOVI On 03-November-22	820,43	Call	GOVI	17980	6	2	6	0.00
28/10/2021	GOVI On 03-November-22	820,41	Call	GOVI	18180	6	2	6	0.00
28/10/2021	GOVI On 03-November-22	820,42	Call	GOVI	18080	6	2	6	0.00
28/10/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
28/10/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
28/10/2021	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
28/10/2021	IGOV On 04-November-21			Index Future	297.13	296.8810	297.1250	296.8810	29.00
28/10/2021	IGOV On 03-February-22			Index Future	300.52	300.2740	300.5190	300.2740	487.00
28/10/2021	IGOV On 05-May-22			Index Future	304.13	303.8780	304.1260	303.8780	16.00
28/10/2021	IGOV On 04-August-22			Index Future	307.90	307.6480	307.8980	307.6480	0.00
28/10/2021	IGOV On 03-November-22			Index Future	311.82	311.5660	311.8190	311.5660	0.00
28/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
28/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
28/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
28/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2750	96.2750	96.2750	50,000.00
28/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0550	96.0050	96.0550	0.00
28/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.09	95.9500	95.9100	95.9500	0.00
28/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.36	95.7400	95.6400	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
28/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.44	95.6850	95.5650	95.6850	0.00
28/10/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.75	95.4400	95.2500	95.4400	0.00
28/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.09	95.1000	94.9100	95.1000	72.00
28/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.54	94.7050	94.4650	94.7050	0.00
28/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.04	94.2100	93.9600	94.2100	68.00
28/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.41	93.8600	93.5900	93.8600	0.00
28/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.82	93.4800	93.1850	93.4800	0.00
28/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.15	93.1750	92.8550	93.1750	0.00
28/10/2021	R023 On 04-November-21			Bond Future	5.56	104.3247	104.2124	104.3247	6,810.00
28/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
28/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
28/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
28/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	827	1	1	1	0.00
28/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	840	1	1	1	0.00
28/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	815	1	1	1	0.00
28/10/2021	R023 On 03-February-22			Bond Future	5.83	105.4903	105.3760	105.4903	11,361.00
28/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	8	0	0	0	0.00
28/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	8	0	0	0	0.00
28/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	9	0	0	0	0.00
28/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	785	1	1	1	0.00
28/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	795	1	1	1	0.00
28/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	805	1	1	1	0.00
28/10/2021	R023 On 05-May-22			Bond Future	6.17	102.8210	102.7051	102.8210	777.00
28/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	351	0	0	0	0.00
28/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	356	0	0	0	0.00
28/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	361	0	0	0	0.00
28/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	253	0	0	0	0.00
28/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	256	0	0	0	0.00
28/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	259	0	0	0	0.00
28/10/2021	R023 On 04-August-22			Bond Future	6.74	104.0495	103.9308	104.0495	0.00
28/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	95	0	0	0	0.00
28/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	97	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
28/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	99	0	0	0	0.00
28/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	479	0	0	0	0.00
28/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	483	0	0	0	0.00
28/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	486	0	0	0	0.00
28/10/2021	R023 On 03-November-22			Bond Future	8.14	101.4641	101.3450	101.4641	0.00
28/10/2021	R023 On 03-November-22	6,27	Call	Bond Future	22	0	0	0	0.00
28/10/2021	R023 On 03-November-22	6,25	Call	Bond Future	22	0	0	0	0.00
28/10/2021	R023 On 03-November-22	6,26	Call	Bond Future	22	0	0	0	0.00
28/10/2021	R023 On 03-November-22	6,26	Put	Bond Future	594	0	1	0	0.00
28/10/2021	R023 On 03-November-22	6,25	Put	Bond Future	597	0	1	0	0.00
28/10/2021	R023 On 03-November-22	6,27	Put	Bond Future	591	0	1	0	0.00
28/10/2021	R035 On 04-November-21			Bond Future	10.61	89.7803	89.4730	89.7803	38,608.00
28/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	12	0	0	0	782.00
28/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	6900	7	7	7	0.00
28/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	19	0	0	0	150.00
28/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3681	4	4	4	0.00
28/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17529	18	18	18	0.00
28/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	11117	11	11	11	0.00
28/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	11064	11	11	11	0.00
28/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	2	0	0	0	350.00
28/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	2	0	0	0	400.00
28/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	590	1	1	1	400.00
28/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	523	1	1	1	0.00
28/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	2964	3	3	3	0.00
28/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	11170	11	11	11	0.00
28/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	17	0	0	0	782.00
28/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	5	0	0	0	350.00
28/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	583	0	1	0	350.00
28/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	522	0	1	0	0.00
28/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	0	0	0	0	782.00
28/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	3224	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
28/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	2496	2	2	2	0.00
28/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3291	3	3	3	0.00
28/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
28/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2302	2	2	2	0.00
28/10/2021	R035 On 03-February-22			Bond Future	10.82	90.7834	90.4721	90.7834	97,331.00
28/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	622	1	1	1	500.00
28/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	2867	3	3	3	0.00
28/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	103	0	0	0	683.00
28/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3647	4	4	4	0.00
28/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	4041	4	4	4	0.00
28/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	419	0	0	0	280.00
28/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6647	7	7	7	0.00
28/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	656	1	1	1	200.00
28/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	802	1	1	1	0.00
28/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	821	1	1	1	1,600.00
28/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1426	2	1	2	0.00
28/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1534	2	2	2	0.00
28/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2789	3	3	3	0.00
28/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3106	3	3	3	0.00
28/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3561	4	4	4	0.00
28/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3604	4	4	4	0.00
28/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	3820	4	4	4	0.00
28/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4311	5	4	5	0.00
28/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	233	0	0	0	200.00
28/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	5915	6	6	6	0.00
28/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	534	0	1	0	280.00
28/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	6139	6	6	6	0.00
28/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	892	1	1	1	683.00
28/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	1051	1	1	1	200.00
28/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	976	1	1	1	500.00
28/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1133	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
28/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1150	1	1	1	0.00
28/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1481	1	1	1	1,600.00
28/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	2778	3	3	3	200.00
28/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	3851	4	4	4	0.00
28/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	3897	4	4	4	500.00
28/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4277	4	4	4	0.00
28/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4376	4	4	4	0.00
28/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	421	0	0	0	1,800.00
28/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	5106	5	5	5	0.00
28/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1116	1	1	1	0.00
28/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7533	7	8	7	0.00
28/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1355	1	1	1	200.00
28/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	2632	2	3	2	683.00
28/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1525	1	2	1	280.00
28/10/2021	R035 On 05-May-22			Bond Future	11.03	87.3736	87.0583	87.3736	8,926.00
28/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	5007	5	5	5	0.00
28/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	4923	5	5	5	0.00
28/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	4965	5	5	5	0.00
28/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1412	1	1	1	0.00
28/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1427	1	1	1	0.00
28/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1398	1	1	1	0.00
28/10/2021	R035 On 04-August-22			Bond Future	11.25	88.3963	88.0770	88.3963	0.00
28/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1806	2	2	2	0.00
28/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2826	3	3	3	0.00
28/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1783	2	2	2	0.00
28/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	446	0	0	0	100.00
28/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1759	2	2	2	0.00
28/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1579	2	2	2	0.00
28/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5295	5	5	5	100.00
28/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	4977	5	5	5	0.00
28/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9367	9	9	9	0.00
28/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	4938	5	5	5	0.00
28/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3555	3	4	3	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
28/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	4900	5	5	5	0.00
28/10/2021	R035 On 03-November-22			Bond Future	11.47	85.0659	84.7425	85.0659	0.00
28/10/2021	R035 On 03-November-22	11,13	Call	Bond Future	2728	3	3	3	0.00
28/10/2021	R035 On 03-November-22	11,14	Call	Bond Future	2753	3	3	3	0.00
28/10/2021	R035 On 03-November-22	11,15	Call	Bond Future	2779	3	3	3	0.00
28/10/2021	R035 On 03-November-22	11,15	Put	Bond Future	4662	4	5	4	0.00
28/10/2021	R035 On 03-November-22	11,14	Put	Bond Future	4696	5	5	5	0.00
28/10/2021	R035 On 03-November-22	11,13	Put	Bond Future	4729	5	5	5	0.00
28/10/2021	R186 On 04-November-21			Bond Future	8.11	114.5399	113.8901	114.5399	16,747.00
28/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	2856	4	3	4	0.00
28/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	342	1	0	1	0.00
28/10/2021	R186 On 04-November-21		Call	Bond Future	13890	15	14	15	0.00
28/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	11	0	0	0	0.00
28/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	298	1	0	1	0.00
28/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	320	1	0	1	0.00
28/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	346	0	0	0	0.00
28/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	368	0	0	0	0.00
28/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
28/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	324	0	0	0	0.00
28/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	0	0	0	0	15,177.00
28/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1492	1	1	1	15,177.00
28/10/2021	R186 On 03-February-22			Bond Future	8.34	110.5382	109.8804	110.5382	57,355.00
28/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	101	0	0	0	0.00
28/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	104	0	0	0	0.00
28/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	108	0	0	0	0.00
28/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4532	4	5	4	0.00
28/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4572	4	5	4	0.00
28/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4612	4	5	4	0.00
28/10/2021	R186 On 05-May-22			Bond Future	8.59	111.8387	111.1728	111.8387	4,404.00
28/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1174	1	1	1	0.00
28/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	1814	2	2	2	0.00
28/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	586	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
28/10/2021	R186 On 05-May-22	8,94	Call	Bond Future	2516	3	3	3	0.00
28/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	52	0	0	0	3,600.00
28/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1190	1	1	1	0.00
28/10/2021	R186 On 05-May-22	8,14	Call	Bond Future	924	1	1	1	454.00
28/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1207	2	1	2	0.00
28/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	242	0	0	0	3,600.00
28/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	165	0	0	0	435.00
28/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	5447	5	5	5	0.00
28/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4697	4	5	4	0.00
28/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	2269	2	2	2	0.00
28/10/2021	R186 On 05-May-22	8,14	Put	Bond Future	2702	2	3	2	0.00
28/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	2292	2	2	2	0.00
28/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7649	7	8	7	0.00
28/10/2021	R186 On 05-May-22	8,94	Put	Bond Future	1156	1	1	1	454.00
28/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3409	3	3	3	0.00
28/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1618	1	2	1	4,035.00
28/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2315	2	2	2	0.00
28/10/2021	R186 On 04-August-22			Bond Future	8.86	107.8799	107.2049	107.8799	0.00
28/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	850	1	1	1	0.00
28/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	863	1	1	1	0.00
28/10/2021	R186 On 04-August-22	6,96	Call	Bond Future	106	0	0	0	3,600.00
28/10/2021	R186 On 04-August-22	9,78	Call	Bond Future	4273	5	4	5	0.00
28/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	877	1	1	1	0.00
28/10/2021	R186 On 04-August-22	7,96	Call	Bond Future	646	1	1	1	3,600.00
28/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3523	3	4	3	0.00
28/10/2021	R186 On 04-August-22	9,78	Put	Bond Future	932	1	1	1	3,600.00
28/10/2021	R186 On 04-August-22	6,96	Put	Bond Future	7402	7	7	7	0.00
28/10/2021	R186 On 04-August-22	7,96	Put	Bond Future	4019	4	4	4	0.00
28/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3548	3	4	3	0.00
28/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3573	3	4	3	0.00
28/10/2021	R186 On 03-November-22			Bond Future	9.14	109.2679	108.5850	109.2679	0.00
28/10/2021	R186 On 03-November-22	8,55	Call	Bond Future	1350	2	1	2	0.00
28/10/2021	R186 On 03-November-22	8,54	Call	Bond Future	1337	2	1	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
28/10/2021	R186 On 03-November-22	8,53	Call	Bond Future	1322	2	1	2	0.00
28/10/2021	R186 On 03-November-22	8,53	Put	Bond Future	3455	3	3	3	0.00
28/10/2021	R186 On 03-November-22	8,54	Put	Bond Future	3434	3	3	3	0.00
28/10/2021	R186 On 03-November-22	8,55	Put	Bond Future	3412	3	3	3	0.00
28/10/2021	R197 On 04-November-21			Bond Future	327.57	327.8083	327.5707	327.8083	1,189.00
28/10/2021	R197 On 03-February-22			Bond Future	323.07	323.3155	323.0731	323.3155	1,048.00
28/10/2021	R197 On 05-May-22			Bond Future	326.95	327.1967	326.9505	327.1967	237.00
28/10/2021	R197 On 04-August-22			Bond Future	322.68	322.9332	322.6845	322.9332	0.00
28/10/2021	R197 On 03-November-22			Bond Future	326.75	327.0066	326.7543	327.0066	0.00
28/10/2021	R202 On 04-November-21			Bond Future	240.79	241.1049	240.7895	241.1049	4,415.00
28/10/2021	R202 On 03-February-22			Bond Future	239.16	239.4838	239.1632	239.4838	7,843.00
28/10/2021	R202 On 05-May-22			Bond Future	242.03	242.3586	242.0334	242.3586	413.00
28/10/2021	R202 On 04-August-22			Bond Future	240.62	240.9533	240.6243	240.9533	0.00
28/10/2021	R202 On 03-November-22			Bond Future	243.66	243.9921	243.6584	243.9921	0.00
28/10/2021	R209 On 04-November-21			Bond Future	10.58	69.3416	69.0441	69.3416	13,598.00
28/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	0	0	0	0	1,445.00
28/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	8178	8	8	8	0.00
28/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	20	0	0	0	0.00
28/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	0	0	0	0	0.00
28/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7332	8	7	8	0.00
28/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	8131	8	8	8	0.00
28/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	8224	9	8	9	0.00
28/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	276	0	0	0	0.00
28/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	0	0	0	0	4,000.00
28/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3339	3	3	3	3,100.00
28/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	1885	2	2	2	4,250.00
28/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	711	1	1	1	150.00
28/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6417	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
28/10/2021	R209 On 03-February-22			Bond Future	10.76	70.1164	69.8151	70.1164	22,060.00
28/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2632	3	3	3	0.00
28/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2597	3	3	3	0.00
28/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2562	3	3	3	0.00
28/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1192	1	1	1	0.00
28/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1174	1	1	1	0.00
28/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1156	1	1	1	0.00
28/10/2021	R209 On 05-May-22			Bond Future	10.95	67.8000	67.4950	67.8000	5,016.00
28/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	3891	4	4	4	0.00
28/10/2021	R209 On 05-May-22	12,00	Call	Bond Future	5976	6	6	6	0.00
28/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	3821	4	4	4	0.00
28/10/2021	R209 On 05-May-22	10,75	Call	Bond Future	1781	2	2	2	0.00
28/10/2021	R209 On 05-May-22	9,75	Call	Bond Future	264	0	0	0	8,025.00
28/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	3856	4	4	4	0.00
28/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1337	1	1	1	0.00
28/10/2021	R209 On 05-May-22	9,75	Put	Bond Future	7109	7	7	7	0.00
28/10/2021	R209 On 05-May-22	10,75	Put	Bond Future	2870	3	3	3	11,050.00
28/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1352	1	1	1	0.00
28/10/2021	R209 On 05-May-22	12,00	Put	Bond Future	726	1	1	1	11,050.00
28/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1322	1	1	1	0.00
28/10/2021	R209 On 04-August-22			Bond Future	11.14	68.5939	68.2850	68.5939	0.00
28/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1499	2	1	2	0.00
28/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1459	2	1	2	0.00
28/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1479	2	1	2	0.00
28/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4495	4	4	4	0.00
28/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4531	4	5	4	0.00
28/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4460	4	4	4	0.00
28/10/2021	R209 On 03-November-22			Bond Future	11.34	66.3433	66.0304	66.3433	0.00
28/10/2021	R209 On 03-November-22	11,02	Call	Bond Future	2439	3	2	3	0.00
28/10/2021	R209 On 03-November-22	11,01	Call	Bond Future	2416	3	2	3	0.00
28/10/2021	R209 On 03-November-22	11,03	Call	Bond Future	2462	3	2	3	0.00
28/10/2021	R209 On 03-November-22	11,03	Put	Bond Future	4040	4	4	4	0.00
28/10/2021	R209 On 03-November-22	11,01	Put	Bond Future	4099	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
28/10/2021	R209 On 03-November-22	11,02	Put	Bond Future	4069	4	4	4	0.00
28/10/2021	R210 On 04-November-21			Bond Future	211.97	212.0112	211.9705	212.0112	1,253.00
28/10/2021	R210 On 03-February-22			Bond Future	214.39	214.4328	214.3902	214.4328	1,381.00
28/10/2021	R210 On 05-May-22			Bond Future	214.11	214.1538	214.1105	214.1538	104.00
28/10/2021	R210 On 04-August-22			Bond Future	216.79	216.8385	216.7943	216.8385	0.00
28/10/2021	R210 On 03-November-22			Bond Future	216.62	216.6594	216.6152	216.6594	0.00
28/10/2021	R212 On 04-November-21			Bond Future	175.92	175.9077	175.9152	175.9077	2,585.00
28/10/2021	R213 On 04-November-21			Bond Future	9.94	84.2418	83.7232	84.2418	7,073.00
28/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	5766	6	6	6	0.00
28/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	5814	6	6	6	0.00
28/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	5862	6	6	6	0.00
28/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R213 On 03-February-22			Bond Future	10.16	85.1830	84.6581	85.1830	16,644.00
28/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	183	0	0	0	430.00
28/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	529	1	1	1	0.00
28/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	807	1	1	1	0.00
28/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1196	1	1	1	0.00
28/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1218	1	1	1	0.00
28/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1655	2	2	2	0.00
28/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1709	2	2	2	0.00
28/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	1930	2	2	2	0.00
28/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3073	3	3	3	0.00
28/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	143	0	0	0	220.00
28/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	23	0	0	0	200.00
28/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1240	1	1	1	0.00
28/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1285	2	1	2	0.00
28/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3328	4	3	4	0.00
28/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	42	0	0	0	102.00
28/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	7413	7	7	7	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
28/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	797	1	1	1	220.00
28/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	2131	2	2	2	430.00
28/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	887	1	1	1	430.00
28/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	2189	2	2	2	0.00
28/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	8372	8	8	8	0.00
28/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	5198	5	5	5	0.00
28/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3586	3	4	3	200.00
28/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5545	5	6	5	0.00
28/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1494	1	1	1	102.00
28/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1680	1	2	1	220.00
28/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1729	1	2	1	200.00
28/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	2219	2	2	2	0.00
28/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2249	2	2	2	0.00
28/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2907	3	3	3	102.00
28/10/2021	R213 On 05-May-22			Bond Future	10.38	82.6532	82.1219	82.6532	0.00
28/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	2982	3	3	3	0.00
28/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	2951	3	3	3	0.00
28/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	2921	3	3	3	0.00
28/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1660	1	2	1	0.00
28/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1677	1	2	1	0.00
28/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1695	1	2	1	0.00
28/10/2021	R213 On 04-August-22			Bond Future	10.61	83.6236	83.0854	83.6236	0.00
28/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1165	1	1	1	0.00
28/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1133	1	1	1	0.00
28/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1149	1	1	1	0.00
28/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4647	4	5	4	0.00
28/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4716	4	5	4	0.00
28/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4681	4	5	4	0.00
28/10/2021	R213 On 03-November-22			Bond Future	10.84	81.1740	80.6294	81.1740	0.00
28/10/2021	R213 On 03-November-22	10,40	Call	Bond Future	2054	2	2	2	0.00
28/10/2021	R213 On 03-November-22	10,38	Call	Bond Future	2014	2	2	2	0.00
28/10/2021	R213 On 03-November-22	10,39	Call	Bond Future	2034	2	2	2	0.00
28/10/2021	R213 On 03-November-22	10,39	Put	Bond Future	4153	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
28/10/2021	R213 On 03-November-22	10,38	Put	Bond Future	4181	4	4	4	0.00
28/10/2021	R213 On 03-November-22	10,40	Put	Bond Future	4125	4	4	4	0.00
28/10/2021	R214 On 04-November-21			Bond Future	10.95	66.0457	65.8003	66.0457	4,541.00
28/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	7855	8	8	8	0.00
28/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	7763	8	8	8	0.00
28/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	7809	8	8	8	0.00
28/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R214 On 03-February-22			Bond Future	11.14	66.7835	66.5351	66.7835	18,846.00
28/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2639	3	3	3	0.00
28/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2674	3	3	3	0.00
28/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2709	3	3	3	0.00
28/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1254	1	1	1	0.00
28/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1236	1	1	1	0.00
28/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1218	1	1	1	0.00
28/10/2021	R214 On 05-May-22			Bond Future	11.32	64.2897	64.0381	64.2897	441.00
28/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3688	4	4	4	0.00
28/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3723	4	4	4	0.00
28/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3757	4	4	4	0.00
28/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1522	1	2	1	0.00
28/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1505	1	2	1	0.00
28/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1489	1	1	1	0.00
28/10/2021	R214 On 04-August-22			Bond Future	11.50	65.0414	64.7865	65.0414	0.00
28/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1535	2	2	2	0.00
28/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1555	2	2	2	0.00
28/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1576	2	2	2	0.00
28/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4411	4	4	4	0.00
28/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4376	4	4	4	0.00
28/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4447	4	4	4	0.00
28/10/2021	R214 On 03-November-22			Bond Future	11.69	62.6070	62.3489	62.6070	0.00
28/10/2021	R214 On 03-November-22	11,35	Call	Bond Future	2396	3	2	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
28/10/2021	R214 On 03-November-22	11,36	Call	Bond Future	2420	3	2	3	0.00
28/10/2021	R214 On 03-November-22	11,34	Call	Bond Future	2374	2	2	2	0.00
28/10/2021	R214 On 03-November-22	11,36	Put	Bond Future	4165	4	4	4	0.00
28/10/2021	R214 On 03-November-22	11,35	Put	Bond Future	4195	4	4	4	0.00
28/10/2021	R214 On 03-November-22	11,34	Put	Bond Future	4226	4	4	4	0.00
28/10/2021	R248 On 04-November-21			Bond Future	10.92	83.3711	82.9876	83.3711	92,471.00
28/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
28/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	0	0	0	0	1,050.00
28/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	0	0	0	0	0.00
28/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	11921	12	12	12	0.00
28/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	11975	12	12	12	0.00
28/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	12029	12	12	12	0.00
28/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	225	0	0	0	1,050.00
28/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	5501	5	6	5	0.00
28/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1114	1	1	1	0.00
28/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
28/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4702	4	5	4	0.00
28/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10577	10	11	10	0.00
28/10/2021	R248 On 03-February-22			Bond Future	11.11	84.3026	83.9142	84.3026	177,339.00
28/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1021	1	1	1	1,300.00
28/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	3856	4	4	4	0.00
28/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	1869	2	2	2	100.00
28/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	237	0	0	0	900.00
28/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	459	1	0	1	100.00
28/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	613	1	1	1	0.00
28/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1554	2	2	2	900.00
28/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	3763	4	4	4	0.00
28/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	3809	4	4	4	0.00
28/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	54	0	0	0	0.00
28/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	108	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
28/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8558	8	9	8	0.00
28/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	10193	10	10	10	0.00
28/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1272	1	1	1	0.00
28/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	7053	7	7	7	0.00
28/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	3037	3	3	3	0.00
28/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	5071	5	5	5	0.00
28/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1291	1	1	1	0.00
28/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2637	2	3	2	0.00
28/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1311	1	1	1	0.00
28/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	3968	4	4	4	0.00
28/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5691	5	6	5	0.00
28/10/2021	R248 On 05-May-22			Bond Future	11.29	80.8797	80.4865	80.8797	2,035.00
28/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5061	5	5	5	0.00
28/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	4970	5	5	5	0.00
28/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	5015	5	5	5	0.00
28/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1699	2	2	2	0.00
28/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1663	2	2	2	0.00
28/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1681	2	2	2	0.00
28/10/2021	R248 On 04-August-22			Bond Future	11.48	81.8254	81.4273	81.8254	0.00
28/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2016	2	2	2	0.00
28/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	1963	2	2	2	0.00
28/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	1990	2	2	2	0.00
28/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5318	5	5	5	0.00
28/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5363	5	5	5	0.00
28/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5274	5	5	5	0.00
28/10/2021	R248 On 03-November-22			Bond Future	11.66	78.4738	78.0706	78.4738	0.00
28/10/2021	R248 On 03-November-22	11,30	Call	Bond Future	2867	3	3	3	0.00
28/10/2021	R248 On 03-November-22	11,31	Call	Bond Future	2895	3	3	3	0.00
28/10/2021	R248 On 03-November-22	11,32	Call	Bond Future	2924	3	3	3	0.00
28/10/2021	R248 On 03-November-22	11,30	Put	Bond Future	5266	5	5	5	0.00
28/10/2021	R248 On 03-November-22	11,31	Put	Bond Future	5227	5	5	5	0.00
28/10/2021	R248 On 03-November-22	11,32	Put	Bond Future	5188	5	5	5	0.00