



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	2025 On 06-May-21			Bond Future	150.32	149.5958	150.3183	149.5958	7,797.00
11/03/2021	2025 On 05-August-21			Bond Future	150.43	149.7018	150.4317	149.7018	0.00
11/03/2021	2025 On 04-November-21			Bond Future	152.12	151.3830	152.1206	151.3830	0.00
11/03/2021	2025 On 03-February-22			Bond Future	152.31	151.5637	152.3096	151.5637	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
11/03/2021	2029 On 06-May-21			Bond Future	107.63	106.0934	107.6260	106.0934	2,382.00
11/03/2021	2029 On 05-August-21			Bond Future	108.80	107.2541	108.8029	107.2541	0.00
11/03/2021	2029 On 04-November-21			Bond Future	108.87	107.3081	108.8741	107.3081	0.00
11/03/2021	2029 On 03-February-22			Bond Future	110.12	108.5403	110.1242	108.5403	0.00
11/03/2021	2030 On 06-May-21			Bond Future	9.40	92.9453	9.4048	92.9453	115,447.00
11/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11715	11	11715	11	0.00
11/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	638	0	638	0	0.00
11/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	123	0	123	0	0.00
11/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	511	0	511	0	0.00
11/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	404	0	404	0	300.00
11/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1157	1	1157	1	0.00
11/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	7143	6	7143	6	0.00
11/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11669	11	11669	11	0.00
11/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11622	11	11622	11	0.00
11/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	565	0	565	0	0.00
11/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	718	0	718	0	0.00
11/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1228	1	1228	1	0.00
11/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1483	1	1483	1	0.00
11/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3426	3	3426	3	0.00
11/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	31	0	31	0	700.00
11/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3925	3	3925	3	0.00
11/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1003	1	1003	1	0.00
11/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1277	1	1277	1	300.00
11/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	8137	7	8137	7	0.00
11/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	59	0	59	0	300.00
11/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	486	1	486	1	0.00
11/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2431	3	2431	3	0.00
11/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2029	3	2029	3	0.00
11/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2092	3	2092	3	0.00
11/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3000	4	3000	4	5,000.00
11/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	5	0	5	0	0.00
11/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	5	0	5	0	0.00
11/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	108	0	108	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
11/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2190	3	2190	3	700.00
11/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8457	9	8457	9	0.00
11/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	624	1	624	1	700.00
11/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3422	4	3422	4	2,500.00
11/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1788	2	1788	2	0.00
11/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4015	5	4015	5	0.00
11/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3600	4	3600	4	0.00
11/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3207	4	3207	4	2,500.00
11/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6164	7	6164	7	0.00
11/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	5	0	5	0	0.00
11/03/2021	2030 On 05-August-21			Bond Future	9.63	89.9339	9.6281	89.9339	0.00
11/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4807	4	4807	4	0.00
11/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	128	0	128	0	200.00
11/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5298	5	5298	5	0.00
11/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1131	1	1131	1	600.00
11/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	874	1	874	1	200.00
11/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2160	2	2160	2	600.00
11/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	12171	11	12171	11	0.00
11/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5259	5	5259	5	0.00
11/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5221	5	5221	5	0.00
11/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1156	1	1156	1	0.00
11/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1144	1	1144	1	0.00
11/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	98	0	98	0	600.00
11/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11256	12	11256	12	0.00
11/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1299	2	1299	2	200.00
11/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5566	6	5566	6	0.00
11/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3121	4	3121	4	0.00
11/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1132	1	1132	1	0.00
11/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4858	6	4858	6	0.00
11/03/2021	2030 On 04-November-21			Bond Future	9.84	90.9236	9.8417	90.9236	0.00
11/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3420	3	3420	3	1,102.00
11/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1109	1	1109	1	300.00
11/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8652	8	8652	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5649	5	5649	5	0.00
11/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5579	5	5579	5	0.00
11/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	604	0	604	0	300.00
11/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1781	1	1781	1	1,102.00
11/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7992	7	7992	7	0.00
11/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5614	5	5614	5	0.00
11/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1795	2	1795	2	0.00
11/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1809	2	1809	2	0.00
11/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9242	10	9242	10	0.00
11/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	6888	8	6888	8	0.00
11/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	844	1	844	1	300.00
11/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1781	2	1781	2	0.00
11/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5186	6	5186	6	0.00
11/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1018	1	1018	1	1,102.00
11/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3118	4	3118	4	0.00
11/03/2021	2030 On 03-February-22			Bond Future	10.07	87.9430	10.0747	87.9430	0.00
11/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3092	3	3092	3	0.00
11/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2348	2	2348	2	0.00
11/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2327	2	2327	2	0.00
11/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2368	2	2368	2	0.00
11/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	902	1	902	1	101.00
11/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2170	2	2170	2	0.00
11/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5889	7	5889	7	101.00
11/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5562	6	5562	6	0.00
11/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	9860	11	9860	11	0.00
11/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5626	6	5626	6	0.00
11/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5594	6	5594	6	0.00
11/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4581	5	4581	5	101.00
11/03/2021	2032 On 06-May-21			Bond Future	10.14	87.8778	10.1443	87.8778	132,910.00
11/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	10724	10	10724	10	0.00
11/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	10675	10	10675	10	0.00
11/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2444	2	2444	2	736.00
11/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	10773	10	10773	10	0.00

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11/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	12947	12	12947	12	0.00
11/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	22	0	22	0	0.00
11/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	24	0	24	0	0.00
11/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	5	0	5	0	736.00
11/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1349	2	1349	2	0.00
11/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	23	0	23	0	0.00
11/03/2021	2032 On 05-August-21			Bond Future	10.36	88.8175	10.3649	88.8175	0.00
11/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6547	6	6547	6	0.00
11/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6589	6	6589	6	0.00
11/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6631	6	6631	6	0.00
11/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1092	1	1092	1	0.00
11/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1102	1	1102	1	0.00
11/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1113	1	1113	1	0.00
11/03/2021	2032 On 04-November-21			Bond Future	10.59	85.6493	10.5861	85.6493	0.00
11/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11813	11	11813	11	0.00
11/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1053	1	1053	1	700.00
11/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7560	7	7560	7	0.00
11/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1806	2	1806	2	700.00
11/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7482	7	7482	7	0.00
11/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7521	7	7521	7	0.00
11/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1580	2	1580	2	0.00
11/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1603	2	1603	2	0.00
11/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	8479	9	8479	9	0.00
11/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1591	2	1591	2	0.00
11/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	522	1	522	1	700.00
11/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6177	7	6177	7	0.00
11/03/2021	2032 On 03-February-22			Bond Future	10.82	86.6136	10.8209	86.6136	0.00
11/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2554	2	2554	2	0.00
11/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1052	1	1052	1	97.00
11/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	833	1	833	1	198.00
11/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3252	3	3252	3	0.00
11/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3277	3	3277	3	0.00
11/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1935	2	1935	2	0.00

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11/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3818	3	3818	3	0.00
11/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3227	3	3227	3	0.00
11/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3203	3	3203	3	0.00
11/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5411	6	5411	6	0.00
11/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5317	6	5317	6	198.00
11/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5379	6	5379	6	0.00
11/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4695	5	4695	5	97.00
11/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	7655	8	7655	8	198.00
11/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	12087	13	12087	13	0.00
11/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5348	6	5348	6	0.00
11/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	6350	7	6350	7	97.00
11/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	10850	11	10850	11	0.00
11/03/2021	2033 On 06-May-21			Bond Future	101.53	100.8983	101.5319	100.8983	9,583.00
11/03/2021	2033 On 05-August-21			Bond Future	102.64	102.0020	102.6422	102.0020	0.00
11/03/2021	2033 On 04-November-21			Bond Future	102.57	101.9227	102.5698	101.9227	0.00
11/03/2021	2033 On 03-February-22			Bond Future	103.75	103.0931	103.7475	103.0931	0.00
11/03/2021	2037 On 06-May-21			Bond Future	11.09	82.5368	11.0931	82.5368	131,863.00
11/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	8025	7	8025	7	0.00
11/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7975	7	7975	7	0.00
11/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7926	7	7926	7	0.00
11/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	193	0	193	0	0.00
11/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	202	0	202	0	0.00
11/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	197	0	197	0	0.00
11/03/2021	2037 On 05-August-21			Bond Future	11.32	79.1638	11.3221	79.1638	0.00
11/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6828	6	6828	6	0.00
11/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6870	6	6870	6	0.00
11/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6912	6	6912	6	0.00
11/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1414	2	1414	2	0.00
11/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1402	2	1402	2	0.00
11/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1389	2	1389	2	0.00
11/03/2021	2037 On 04-November-21			Bond Future	11.54	80.0353	11.5393	80.0353	0.00
11/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8717	8	8717	8	0.00
11/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8680	8	8680	8	0.00

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11/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8754	8	8754	8	0.00
11/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1664	2	1664	2	0.00
11/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1678	2	1678	2	0.00
11/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1649	2	1649	2	0.00
11/03/2021	2037 On 03-February-22			Bond Future	11.77	76.6820	11.7732	76.6820	0.00
11/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3902	4	3902	4	0.00
11/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3875	4	3875	4	0.00
11/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3848	4	3848	4	0.00
11/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	5671	6	5671	6	0.00
11/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	5736	6	5736	6	0.00
11/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	5703	6	5703	6	0.00
11/03/2021	2038 On 06-May-21			Bond Future	114.15	114.4501	114.1542	114.4501	7,799.00
11/03/2021	2038 On 05-August-21			Bond Future	113.68	113.9804	113.6808	113.9804	0.00
11/03/2021	2038 On 04-November-21			Bond Future	114.96	115.2607	114.9573	115.2607	0.00
11/03/2021	2038 On 03-February-22			Bond Future	114.53	114.8321	114.5251	114.8321	0.00
11/03/2021	2040 On 06-May-21			Bond Future	11.18	84.8041	11.1845	84.8041	79,427.00
11/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7969	7	7969	7	0.00
11/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7917	7	7917	7	0.00
11/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	12879	12	12879	12	0.00
11/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	8021	7	8021	7	0.00
11/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	1074	1	1074	1	300.00
11/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3707	3	3707	3	300.00
11/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1119	1	1119	1	0.00
11/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	237	0	237	0	0.00
11/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	3508	4	3508	4	0.00
11/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	20	0	20	0	300.00
11/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	248	0	248	0	0.00
11/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	242	0	242	0	0.00
11/03/2021	2040 On 05-August-21			Bond Future	11.41	81.2050	11.4074	81.2050	0.00
11/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	4024	4	4024	4	900.00
11/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	18062	17	18062	17	0.00
11/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7913	7	7913	7	0.00
11/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2428	2	2428	2	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
11/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7868	7	7868	7	0.00
11/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7823	7	7823	7	0.00
11/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1336	2	1336	2	0.00
11/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	4805	5	4805	5	0.00
11/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1359	2	1359	2	0.00
11/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	60	0	60	0	900.00
11/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1347	2	1347	2	0.00
11/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3105	3	3105	3	0.00
11/03/2021	2040 On 04-November-21			Bond Future	11.62	82.0990	11.6184	82.0990	0.00
11/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	9229	9	9229	9	0.00
11/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	9190	9	9190	9	0.00
11/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	9151	9	9151	9	0.00
11/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1726	2	1726	2	0.00
11/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1711	2	1711	2	0.00
11/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1696	2	1696	2	0.00
11/03/2021	2040 On 03-February-22			Bond Future	11.85	78.5188	11.8455	78.5188	0.00
11/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	4191	4	4191	4	0.00
11/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	4162	4	4162	4	0.00
11/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4220	4	4220	4	0.00
11/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5877	6	5877	6	0.00
11/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5843	6	5843	6	0.00
11/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5809	6	5809	6	0.00
11/03/2021	2044 On 06-May-21			Bond Future	11.25	81.3132	11.2497	81.3132	62,084.00
11/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	7710	7	7710	7	0.00
11/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	627	0	627	0	3,100.00
11/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4887	4	4887	4	0.00
11/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2465	2	2465	2	3,100.00
11/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	7658	7	7658	7	0.00
11/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	7606	7	7606	7	0.00
11/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2657	2	2657	2	0.00
11/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	4353	4	4353	4	0.00
11/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1604	1	1604	1	0.00
11/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7972	7	7972	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
11/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	248	0	248	0	3,100.00
11/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	848	1	848	1	3,100.00
11/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1655	2	1655	2	3,100.00
11/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	280	0	280	0	0.00
11/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	275	0	275	0	0.00
11/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	701	1	701	1	0.00
11/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1794	2	1794	2	0.00
11/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2623	3	2623	3	3,100.00
11/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	271	0	271	0	0.00
11/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	4482	5	4482	5	0.00
11/03/2021	2044 On 05-August-21			Bond Future	11.46	77.8020	11.4645	77.8020	0.00
11/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	8088	8	8088	8	0.00
11/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	8043	8	8043	8	0.00
11/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	8133	8	8133	8	0.00
11/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1226	1	1226	1	0.00
11/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1237	1	1237	1	0.00
11/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1248	1	1248	1	0.00
11/03/2021	2044 On 04-November-21			Bond Future	11.67	78.6585	11.6677	78.6585	0.00
11/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8952	8	8952	8	0.00
11/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8911	8	8911	8	0.00
11/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8994	8	8994	8	0.00
11/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1762	2	1762	2	0.00
11/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1785	2	1785	2	0.00
11/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1773	2	1773	2	0.00
11/03/2021	2044 On 03-February-22			Bond Future	11.89	75.1647	11.8861	75.1647	0.00
11/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4194	4	4194	4	0.00
11/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4136	4	4136	4	0.00
11/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4165	4	4165	4	0.00
11/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	5956	6	5956	6	0.00
11/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	5991	6	5991	6	0.00
11/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5921	6	5921	6	0.00
11/03/2021	2046 On 06-May-21			Bond Future	103.40	102.1607	103.3950	102.1607	14,893.00
11/03/2021	2046 On 05-August-21			Bond Future	104.53	103.2782	104.5258	103.2782	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
11/03/2021	2046 On 04-November-21			Bond Future	103.89	102.6306	103.8918	102.6306	0.00
11/03/2021	2046 On 03-February-22			Bond Future	105.08	103.8095	105.0849	103.8095	0.00
11/03/2021	2050 On 06-May-21			Bond Future	106.51	104.4432	106.5082	104.4432	10,904.00
11/03/2021	2050 On 05-August-21			Bond Future	105.75	103.6582	105.7451	103.6582	0.00
11/03/2021	2050 On 04-November-21			Bond Future	106.93	104.8224	106.9327	104.8224	0.00
11/03/2021	2050 On 03-February-22			Bond Future	106.21	104.0786	106.2128	104.0786	0.00
11/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	AL37 On 06-May-21			Index Future	777.05	771.8290	777.0470	771.8290	0.00
11/03/2021	AL37 On 05-August-21			Index Future	785.26	779.9930	785.2620	779.9930	0.00
11/03/2021	AL37 On 04-November-21			Index Future	793.98	788.6510	793.9780	788.6510	0.00
11/03/2021	AL37 On 03-February-22			Index Future	802.91	797.5200	802.9050	797.5200	0.00
11/03/2021	AL7T On 06-May-21			Index Future	862.41	854.4030	862.4070	854.4030	0.00
11/03/2021	AL7T On 05-August-21			Index Future	871.53	863.4400	871.5250	863.4400	0.00
11/03/2021	AL7T On 04-November-21			Index Future	881.20	873.0260	881.1980	873.0260	0.00
11/03/2021	AL7T On 03-February-22			Index Future	891.11	882.8430	891.1060	882.8430	0.00
11/03/2021	ALBI On 06-May-21			Index Future	757.43	751.6880	757.4250	751.6880	299.00
11/03/2021	ALBI On 05-August-21			Index Future	765.43	759.6390	765.4340	759.6390	0.00
11/03/2021	ALBI On 04-November-21			Index Future	773.93	768.0720	773.9290	768.0720	0.00
11/03/2021	ALBI On 03-February-22			Index Future	782.63	776.7090	782.6310	776.7090	0.00
11/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C050 On 31-December-50			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
11/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2021	ES33 On 06-May-21			Bond Future	11.80	73.0090	11.8004	73.0090	350.00
11/03/2021	ES33 On 05-August-21			Bond Future	12.07	73.7895	12.0701	73.7895	0.00
11/03/2021	ES33 On 04-November-21			Bond Future	12.34	70.8261	12.3427	70.8261	0.00
11/03/2021	ES33 On 03-February-22			Bond Future	12.64	71.6235	12.6359	71.6235	0.00
11/03/2021	ES42 On 06-May-21			Bond Future	12.27	71.5531	12.2683	71.5531	4,779.00
11/03/2021	ES42 On 05-August-21			Bond Future	12.52	72.3188	12.5228	72.3188	0.00
11/03/2021	ES42 On 04-November-21			Bond Future	12.78	68.8564	12.7821	68.8564	0.00
11/03/2021	ES42 On 03-February-22			Bond Future	13.05	69.6322	13.0515	69.6322	0.00
11/03/2021	GOVI On 06-May-21			GOVI	748.60	742.9070	748.5970	742.9070	976.00
11/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	699070	64	699070	64	0.00
11/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	699170	64	699170	64	0.00
11/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	699270	64	699270	64	0.00
11/03/2021	GOVI On 06-May-21	678.69	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
11/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 05-August-21			GOVI	756.51	750.7650	756.5120	750.7650	0.00
11/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	373620	32	373620	32	0.00
11/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	373720	32	373720	32	0.00
11/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	373820	32	373820	32	0.00
11/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 04-November-21			GOVI	764.91	759.1000	764.9080	759.1000	0.00
11/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	364880	31	364880	31	0.00
11/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	364980	31	364980	31	0.00
11/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	365080	31	365080	31	0.00
11/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 03-February-22			GOVI	773.51	767.6360	773.5090	767.6360	0.00
11/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
11/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	192510	25	192510	25	0.00
11/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	192310	25	192310	25	0.00
11/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	192410	25	192410	25	0.00
11/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2021	IGOV On 06-May-21			Index Future	278.70	276.5370	278.6950	276.5370	897.00
11/03/2021	IGOV On 05-August-21			Index Future	281.71	279.5300	281.7100	279.5300	0.00
11/03/2021	IGOV On 04-November-21			Index Future	284.90	282.7000	284.9040	282.7000	0.00
11/03/2021	IGOV On 03-February-22			Index Future	288.18	285.9460	288.1750	285.9460	0.00
11/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
11/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
11/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.45	89.4600	89.4500	89.4600	0.00
11/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.80	90.8400	90.8000	90.8400	51.00
11/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.33	90.4000	90.3300	90.4000	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
11/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.58	90.6900	90.5800	90.6900	0.00
11/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.86	94.0100	93.8600	94.0100	0.00
11/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.50	94.6900	94.5000	94.6900	0.00
11/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.07	87.3000	87.0700	87.3000	0.00
11/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.75	93.0200	92.7500	93.0200	0.00
11/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.63	82.5000	81.6300	82.5000	0.00
11/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.28	79.2000	78.2800	79.2000	0.00
11/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.81	77.7500	76.8100	77.7500	0.00
11/03/2021	IS10 On 21-September-26			Interest Rate Swap	78.93	79.8900	78.9300	79.8900	0.00
11/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.03	83.9700	83.0300	83.9700	0.00
11/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.62	82.5900	81.6200	82.5900	0.00
11/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.76	84.7400	83.7600	84.7400	0.00
11/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.61	90.5900	89.6100	90.5900	0.00
11/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.07	91.0800	90.0700	91.0800	0.00
11/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.20	84.2800	83.2000	84.2800	0.00
11/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.05	92.1600	91.0500	92.1600	0.00
11/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3450	3.6550	96.3450	0.00
11/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.74	96.2350	3.7350	96.2350	0.00
11/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.76	96.2100	3.7600	96.2100	0.00
11/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.85	96.1050	3.8450	96.1050	0.00
11/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.87	96.0700	3.8700	96.0700	0.00
11/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.02	95.8800	4.0200	95.8800	0.00
11/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.05	95.8400	4.0500	95.8400	30,000.00
11/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.42	95.4250	4.4150	95.4250	0.00
11/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.62	95.1800	4.6200	95.1800	0.00
11/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.90	94.8900	4.9000	94.8900	471.00
11/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.12	94.6850	5.1150	94.6850	0.00
11/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.41	94.3950	5.4050	94.3950	0.00
11/03/2021	R023 On 06-May-21			Bond Future	5.51	105.2717	5.5085	105.2717	40,647.00
11/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3507	3	3507	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
11/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3490	3	3490	3	0.00
11/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3523	3	3523	3	0.00
11/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
11/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
11/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
11/03/2021	R023 On 05-August-21			Bond Future	5.72	106.3971	5.7185	106.3971	0.00
11/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	225	0	225	0	0.00
11/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	220	0	220	0	0.00
11/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	215	0	215	0	0.00
11/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	859	1	859	1	0.00
11/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	849	1	849	1	0.00
11/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	839	1	839	1	0.00
11/03/2021	R023 On 04-November-21			Bond Future	5.97	103.6593	5.9695	103.6593	0.00
11/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	108	0	108	0	0.00
11/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	106	0	106	0	0.00
11/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	104	0	104	0	0.00
11/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1465	1	1465	1	0.00
11/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1454	1	1454	1	0.00
11/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1444	1	1444	1	0.00
11/03/2021	R023 On 03-February-22			Bond Future	6.34	104.8259	6.3400	104.8259	0.00
11/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	136	0	136	0	0.00
11/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	134	0	134	0	0.00
11/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	138	0	138	0	0.00
11/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1431	1	1431	1	0.00
11/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1448	1	1448	1	0.00
11/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1440	1	1440	1	0.00
11/03/2021	R035 On 06-May-21			Bond Future	10.87	87.0080	10.8713	87.0080	100,193.00
11/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8833	8	8833	8	0.00
11/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8782	8	8782	8	0.00
11/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2625	2	2625	2	0.00
11/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	776	1	776	1	600.00
11/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	3012	3	3012	3	600.00
11/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	11625	11	11625	11	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
11/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1806	2	1806	2	1,650.00
11/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	7116	7	7116	7	0.00
11/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3726	3	3726	3	0.00
11/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8884	8	8884	8	0.00
11/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1096	1	1096	1	0.00
11/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	293	0	293	0	500.00
11/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4782	4	4782	4	0.00
11/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10919	10	10919	10	0.00
11/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	510	0	510	0	223.00
11/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	41	0	41	0	1,650.00
11/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	4644	5	4644	5	0.00
11/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	640	1	640	1	1,650.00
11/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	3836	4	3836	4	0.00
11/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	27	0	27	0	600.00
11/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3164	4	3164	4	500.00
11/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	5728	6	5728	6	0.00
11/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	125	0	125	0	0.00
11/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	122	0	122	0	0.00
11/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	954	1	954	1	223.00
11/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	276	0	276	0	223.00
11/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2195	3	2195	3	0.00
11/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1275	2	1275	2	0.00
11/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1505	2	1505	2	500.00
11/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	119	0	119	0	0.00
11/03/2021	R035 On 05-August-21			Bond Future	11.10	87.9381	11.0989	87.9381	0.00
11/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2320	2	2320	2	0.00
11/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
11/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	836	1	836	1	100.00
11/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
11/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	4193	4	4193	4	0.00
11/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
11/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	49550	50	49550	50	0.00
11/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2554	3	2554	3	100.00

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11/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	49667	50	49667	50	0.00
11/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	49783	50	49783	50	0.00
11/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4373	5	4373	5	100.00
11/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	7849	8	7849	8	0.00
11/03/2021	R035 On 04-November-21			Bond Future	11.33	84.4304	11.3266	84.4304	0.00
11/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	13581	13	13581	13	0.00
11/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5428	5	5428	5	0.00
11/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1432	1	1432	1	782.00
11/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8406	8	8406	8	0.00
11/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8369	8	8369	8	0.00
11/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1272	1	1272	1	400.00
11/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2141	2	2141	2	400.00
11/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3307	3	3307	3	0.00
11/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8444	8	8444	8	0.00
11/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1708	2	1708	2	0.00
11/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4794	5	4794	5	782.00
11/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	8348	9	8348	9	0.00
11/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2962	3	2962	3	782.00
11/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	6506	7	6506	7	0.00
11/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	8928	9	8928	9	0.00
11/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1738	2	1738	2	0.00
11/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1723	2	1723	2	0.00
11/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	486	1	486	1	400.00
11/03/2021	R035 On 03-February-22			Bond Future	11.57	85.3808	11.5717	85.3808	0.00
11/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1014	1	1014	1	683.00
11/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3760	3	3760	3	0.00
11/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4174	4	4174	4	0.00
11/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3706	3	3706	3	0.00
11/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2363	2	2363	2	0.00
11/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3733	3	3733	3	0.00
11/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	5737	6	5737	6	0.00
11/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	5770	6	5770	6	0.00
11/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5231	6	5231	6	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	5705	6	5705	6	0.00
11/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	7937	8	7937	8	683.00
11/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	12919	13	12919	13	0.00
11/03/2021	R186 On 06-May-21			Bond Future	7.53	116.6328	7.5338	116.6328	107,178.00
11/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14539	14	14539	14	0.00
11/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	742	1	742	1	0.00
11/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14498	14	14498	14	0.00
11/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14457	14	14457	14	0.00
11/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1409	0	1409	0	5,000.00
11/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
11/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1086	0	1086	0	5,000.00
11/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
11/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1891	2	1891	2	15,177.00
11/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
11/03/2021	R186 On 05-August-21			Bond Future	7.73	112.5992	7.7332	112.5992	0.00
11/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4650	4	4650	4	0.00
11/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4614	4	4614	4	0.00
11/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4578	4	4578	4	0.00
11/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	600	1	600	1	0.00
11/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	592	1	592	1	0.00
11/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	583	1	583	1	0.00
11/03/2021	R186 On 04-November-21			Bond Future	7.93	113.8379	7.9336	113.8379	0.00
11/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2768	2	2768	2	0.00
11/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2744	2	2744	2	0.00
11/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2719	2	2719	2	0.00
11/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2032	2	2032	2	0.00
11/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2013	2	2013	2	0.00
11/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	1994	2	1994	2	0.00
11/03/2021	R186 On 03-February-22			Bond Future	8.16	109.8378	8.1555	109.8378	0.00
11/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1245	1	1245	1	0.00
11/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1258	1	1258	1	0.00
11/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1270	1	1270	1	0.00
11/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4919	6	4919	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
11/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4950	6	4950	6	0.00
11/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4981	6	4981	6	0.00
11/03/2021	R197 On 06-May-21			Bond Future	318.94	318.7841	318.9431	318.7841	2,074.00
11/03/2021	R197 On 05-August-21			Bond Future	314.43	314.2684	314.4278	314.2684	0.00
11/03/2021	R197 On 04-November-21			Bond Future	317.96	317.7982	317.9587	317.7982	0.00
11/03/2021	R197 On 03-February-22			Bond Future	313.51	313.3490	313.5108	313.3490	0.00
11/03/2021	R202 On 06-May-21			Bond Future	227.00	225.1813	227.0000	225.1813	9,133.00
11/03/2021	R202 On 05-August-21			Bond Future	225.23	223.3939	225.2316	223.3939	0.00
11/03/2021	R202 On 04-November-21			Bond Future	227.76	225.9027	227.7604	225.9027	0.00
11/03/2021	R202 On 03-February-22			Bond Future	226.07	224.1951	226.0738	224.1951	0.00
11/03/2021	R209 On 06-May-21			Bond Future	10.77	66.9373	10.7722	66.9373	27,123.00
11/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	7558	7	7558	7	0.00
11/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1411	1	1411	1	0.00
11/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	720	1	720	1	5,325.00
11/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3426	3	3426	3	0.00
11/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4821	4	4821	4	0.00
11/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	7515	7	7515	7	0.00
11/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	7472	7	7472	7	0.00
11/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	106	0	106	0	2,150.00
11/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	887	1	887	1	500.00
11/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	217	0	217	0	5,050.00
11/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2549	2	2549	2	0.00
11/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	406	0	406	0	0.00
11/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	7601	7	7601	7	0.00
11/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	138	0	138	0	9,150.00
11/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1312	2	1312	2	3,500.00
11/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	4856	5	4856	5	0.00
11/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6198	7	6198	7	0.00
11/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	148	0	148	0	0.00
11/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	7666	8	7666	8	0.00
11/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	145	0	145	0	0.00
11/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	482	1	482	1	3,750.00
11/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	3684	4	3684	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
11/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	870	1	870	1	9,150.00
11/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2368	3	2368	3	6,250.00
11/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	142	0	142	0	0.00
11/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3269	4	3269	4	0.00
11/03/2021	R209 On 05-August-21			Bond Future	10.97	67.6531	10.9719	67.6531	0.00
11/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5579	5	5579	5	0.00
11/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5542	5	5542	5	0.00
11/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5615	5	5615	5	0.00
11/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1337	2	1337	2	0.00
11/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1362	2	1362	2	0.00
11/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1350	2	1350	2	0.00
11/03/2021	R209 On 04-November-21			Bond Future	11.17	65.2569	11.1706	65.2569	1,795.00
11/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	752	1	752	1	3,750.00
11/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6837	6	6837	6	0.00
11/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2117	2	2117	2	0.00
11/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	6221	6	6221	6	0.00
11/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6872	6	6872	6	0.00
11/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6802	6	6802	6	0.00
11/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1851	2	1851	2	0.00
11/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2093	2	2093	2	5,500.00
11/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1862	2	1862	2	0.00
11/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1874	2	1874	2	0.00
11/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	5755	6	5755	6	5,500.00
11/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	10373	11	10373	11	0.00
11/03/2021	R209 On 03-February-22			Bond Future	11.38	65.9916	11.3792	65.9916	0.00
11/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3472	3	3472	3	0.00
11/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3448	3	3448	3	0.00
11/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3424	3	3424	3	0.00
11/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5287	6	5287	6	0.00
11/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5257	6	5257	6	0.00
11/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5228	6	5228	6	0.00
11/03/2021	R210 On 06-May-21			Bond Future	199.62	196.5853	199.6177	196.5853	1,183.00
11/03/2021	R210 On 05-August-21			Bond Future	201.80	198.7359	201.8006	198.7359	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
11/03/2021	R210 On 04-November-21			Bond Future	201.33	198.2276	201.3261	198.2276	0.00
11/03/2021	R210 On 03-February-22			Bond Future	203.64	200.5041	203.6379	200.5041	0.00
11/03/2021	R212 On 06-May-21			Bond Future	171.28	171.2802	171.2761	171.2802	2,980.00
11/03/2021	R212 On 05-August-21			Bond Future	170.82	170.8220	170.8171	170.8220	0.00
11/03/2021	R212 On 04-November-21			Bond Future	172.74	172.7405	172.7351	172.7405	0.00
11/03/2021	R213 On 06-May-21			Bond Future	9.75	83.5709	9.7461	83.5709	9,543.00
11/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	10842	10	10842	10	0.00
11/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	10796	10	10796	10	0.00
11/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10887	10	10887	10	0.00
11/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	10	0	10	0	0.00
11/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	11	0	11	0	0.00
11/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	10	0	10	0	0.00
11/03/2021	R213 On 05-August-21			Bond Future	9.96	84.4643	9.9555	84.4643	0.00
11/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5377	5	5377	5	0.00
11/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3190	3	3190	3	0.00
11/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5684	5	5684	5	0.00
11/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1273	1	1273	1	0.00
11/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5645	5	5645	5	0.00
11/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5607	5	5607	5	0.00
11/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1056	1	1056	1	0.00
11/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1045	1	1045	1	0.00
11/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2212	3	2212	3	0.00
11/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4647	5	4647	5	0.00
11/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1034	1	1034	1	0.00
11/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1124	1	1124	1	0.00
11/03/2021	R213 On 04-November-21			Bond Future	10.17	81.8636	10.1662	81.8636	0.00
11/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6314	6	6314	6	0.00
11/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	6279	6	6279	6	0.00
11/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6350	6	6350	6	0.00
11/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1672	2	1672	2	0.00
11/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1660	2	1660	2	0.00
11/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1647	2	1647	2	0.00
11/03/2021	R213 On 03-February-22			Bond Future	10.39	82.7850	10.3944	82.7850	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
11/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3567	3	3567	3	0.00
11/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2451	2	2451	2	0.00
11/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3321	3	3321	3	0.00
11/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2097	2	2097	2	0.00
11/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2902	3	2902	3	0.00
11/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2880	3	2880	3	0.00
11/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1045	1	1045	1	102.00
11/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	883	1	883	1	200.00
11/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2924	3	2924	3	0.00
11/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5038	5	5038	5	0.00
11/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6319	7	6319	7	200.00
11/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10396	11	10396	11	0.00
11/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	9581	10	9581	10	0.00
11/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5097	6	5097	6	0.00
11/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5067	5	5067	5	0.00
11/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4559	5	4559	5	200.00
11/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5715	6	5715	6	102.00
11/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4295	5	4295	5	102.00
11/03/2021	R214 On 06-May-21			Bond Future	11.11	64.0351	11.1085	64.0351	14,035.00
11/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	6288	6	6288	6	0.00
11/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	6247	6	6247	6	0.00
11/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	6206	6	6206	6	0.00
11/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	331	0	331	0	0.00
11/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	324	0	324	0	0.00
11/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	318	0	318	0	0.00
11/03/2021	R214 On 05-August-21			Bond Future	11.31	64.7197	11.3055	64.7197	0.00
11/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5299	5	5299	5	0.00
11/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5334	5	5334	5	0.00
11/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	5264	5	5264	5	0.00
11/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1603	2	1603	2	0.00
11/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1631	2	1631	2	0.00
11/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1617	2	1617	2	0.00
11/03/2021	R214 On 04-November-21			Bond Future	11.50	62.1540	11.5010	62.1540	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
11/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6790	6	6790	6	0.00
11/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6757	6	6757	6	0.00
11/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6723	6	6723	6	0.00
11/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1988	2	1988	2	0.00
11/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1963	2	1963	2	0.00
11/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1976	2	1976	2	0.00
11/03/2021	R214 On 03-February-22			Bond Future	11.71	62.8537	11.7098	62.8537	0.00
11/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3644	3	3644	3	0.00
11/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3620	3	3620	3	0.00
11/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3669	3	3669	3	0.00
11/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5291	6	5291	6	0.00
11/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5262	6	5262	6	0.00
11/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5233	6	5233	6	0.00
11/03/2021	R248 On 06-May-21			Bond Future	11.16	80.5418	11.1601	80.5418	137,179.00
11/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	7829	7	7829	7	0.00
11/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	7777	7	7777	7	0.00
11/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	7881	7	7881	7	0.00
11/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	155	0	155	0	1,200.00
11/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	1036	1	1036	1	1,200.00
11/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	3608	4	3608	4	0.00
11/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	265	0	265	0	0.00
11/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	277	0	277	0	0.00
11/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	7350	8	7350	8	0.00
11/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	271	0	271	0	0.00
11/03/2021	R248 On 05-August-21			Bond Future	11.36	81.4027	11.3604	81.4027	0.00
11/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	8319	8	8319	8	0.00
11/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	531	0	531	0	1,300.00
11/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	8362	8	8362	8	0.00
11/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	875	1	875	1	1,300.00
11/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2136	2	2136	2	1,300.00
11/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1390	1	1390	1	1,300.00
11/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	8405	8	8405	8	0.00
11/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1273	1	1273	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
11/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1259	1	1259	1	0.00
11/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	6818	7	6818	7	0.00
11/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	5346	6	5346	6	0.00
11/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1246	1	1246	1	0.00
11/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	8629	9	8629	9	0.00
11/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	10726	11	10726	11	0.00
11/03/2021	R248 On 04-November-21			Bond Future	11.56	77.8862	11.5594	77.8862	0.00
11/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	9318	9	9318	9	0.00
11/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	9279	9	9279	9	0.00
11/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	9357	9	9357	9	0.00
11/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1693	2	1693	2	0.00
11/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1723	2	1723	2	0.00
11/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1708	2	1708	2	0.00
11/03/2021	R248 On 03-February-22			Bond Future	11.77	78.7630	11.7726	78.7630	0.00
11/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	4138	4	4138	4	0.00
11/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	4108	4	4108	4	0.00
11/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	4078	4	4078	4	0.00
11/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	5961	6	5961	6	0.00
11/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6033	6	6033	6	0.00
11/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	5997	6	5997	6	0.00