



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	2025 On 05-August-21			Bond Future	153.44	153.4373	153.4360	153.4373	5,211.00
10/06/2021	2025 On 04-November-21			Bond Future	155.15	155.1497	155.1478	155.1497	0.00
10/06/2021	2025 On 03-February-22			Bond Future	155.39	155.3935	155.3914	155.3935	0.00
10/06/2021	2025 On 05-May-22			Bond Future	157.26	157.2659	157.2635	157.2659	0.00
10/06/2021	2029 On 05-August-21			Bond Future	114.36	114.3349	114.3565	114.3349	3,031.00
10/06/2021	2029 On 04-November-21			Bond Future	114.46	114.4404	114.4619	114.4404	0.00
10/06/2021	2029 On 03-February-22			Bond Future	115.80	115.7808	115.8023	115.7808	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
10/06/2021	2029 On 05-May-22			Bond Future	116.00	115.9825	116.0041	115.9825	0.00
10/06/2021	2030 On 05-August-21			Bond Future	8.75	95.5861	8.7464	95.5861	101,673.00
10/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	9112	9	9112	9	0.00
10/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1261	1	1261	1	5,000.00
10/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4729	5	4729	5	0.00
10/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5869	6	5869	6	0.00
10/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	8479	8	8479	8	0.00
10/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	199	0	199	0	200.00
10/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2536	2	2536	2	600.00
10/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	9063	9	9063	9	0.00
10/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	9014	9	9014	9	0.00
10/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7754	8	7754	8	0.00
10/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	2145	2	2145	2	479.00
10/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	4509	4	4509	4	600.00
10/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16958	17	16958	17	0.00
10/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	3267	3	3267	3	0.00
10/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1993	2	1993	2	200.00
10/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	6443	7	6443	7	0.00
10/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	990	1	990	1	7,500.00
10/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	2686	3	2686	3	0.00
10/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
10/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	87	0	87	0	200.00
10/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	1801	2	1801	2	0.00
10/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	64	0	64	0	0.00
10/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	63	0	63	0	0.00
10/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	585	1	585	1	0.00
10/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1379	1	1379	1	0.00
10/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	334	0	334	0	479.00
10/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1668	2	1668	2	0.00
10/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	534	1	534	1	0.00
10/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	129	0	129	0	479.00
10/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	61	0	61	0	0.00
10/06/2021	2030 On 04-November-21			Bond Future	8.92	96.6300	8.9221	96.6300	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
10/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	6233	6	6233	6	29.00
10/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2367	2	2367	2	300.00
10/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12836	13	12836	13	0.00
10/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	9181	9	9181	9	0.00
10/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	9095	9	9095	9	0.00
10/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	12038	12	12038	12	0.00
10/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3624	3	3624	3	29.00
10/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1281	1	1281	1	300.00
10/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	9138	9	9138	9	0.00
10/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	388	0	388	0	0.00
10/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	394	0	394	0	0.00
10/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3216	3	3216	3	0.00
10/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	97	0	97	0	300.00
10/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	4989	5	4989	5	0.00
10/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	383	0	383	0	0.00
10/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2099	2	2099	2	0.00
10/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	133	0	133	0	29.00
10/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1002	1	1002	1	0.00
10/06/2021	2030 On 03-February-22			Bond Future	9.11	93.7347	9.1077	93.7347	0.00
10/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4784	5	4784	5	1,000.00
10/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	9444	9	9444	9	0.00
10/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	5403	5	5403	5	0.00
10/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	4264	4	4264	4	0.00
10/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	4232	4	4232	4	0.00
10/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2614	3	2614	3	1,000.00
10/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3986	4	3986	4	0.00
10/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1628	2	1628	2	101.00
10/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	4295	4	4295	4	0.00
10/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2482	3	2482	3	0.00
10/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2698	3	2698	3	101.00
10/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	5578	6	5578	6	0.00
10/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4009	4	4009	4	0.00
10/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2524	3	2524	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
10/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2503	3	2503	3	0.00
10/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1886	2	1886	2	101.00
10/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	669	1	669	1	1,000.00
10/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2191	2	2191	2	0.00
10/06/2021	2030 On 05-May-22			Bond Future	9.30	94.8436	9.3026	94.8436	0.00
10/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2569	2	2569	2	1,800.00
10/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	9406	9	9406	9	0.00
10/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3722	4	3722	4	0.00
10/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	6363	6	6363	6	0.00
10/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	6398	6	6398	6	0.00
10/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1249	1	1249	1	1,800.00
10/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5540	5	5540	5	0.00
10/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	6434	6	6434	6	0.00
10/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1721	2	1721	2	1,073.00
10/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	7527	8	7527	8	0.00
10/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	1881	2	1881	2	0.00
10/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	4738	5	4738	5	0.00
10/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	1894	2	1894	2	0.00
10/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	1908	2	1908	2	0.00
10/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3477	4	3477	4	1,073.00
10/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6164	6	6164	6	0.00
10/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2262	2	2262	2	1,073.00
10/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	936	1	936	1	1,800.00
10/06/2021	2032 On 05-August-21			Bond Future	9.43	94.9502	9.4258	94.9502	120,358.00
10/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	11181	11	11181	11	0.00
10/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	11130	11	11130	11	0.00
10/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	11232	11	11232	11	0.00
10/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	43	0	43	0	0.00
10/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	45	0	45	0	0.00
10/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	44	0	44	0	0.00
10/06/2021	2032 On 04-November-21			Bond Future	9.61	91.8419	9.6088	91.8419	21.00
10/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2399	2	2399	2	700.00
10/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11967	12	11967	12	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
10/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	17041	17	17041	17	0.00
10/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3932	4	3932	4	700.00
10/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11921	12	11921	12	0.00
10/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11875	12	11875	12	0.00
10/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	282	0	282	0	0.00
10/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	45	0	45	0	700.00
10/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	286	0	286	0	0.00
10/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	291	0	291	0	0.00
10/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2597	3	2597	3	0.00
10/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4120	4	4120	4	0.00
10/06/2021	2032 On 03-February-22			Bond Future	9.80	92.8963	9.7981	92.8963	0.00
10/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	3247	3	3247	3	210.00
10/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	8012	8	8012	8	0.00
10/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5628	5	5628	5	0.00
10/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4879	5	4879	5	0.00
10/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	2038	2	2038	2	97.00
10/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	6003	6	6003	6	0.00
10/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1590	2	1590	2	198.00
10/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5965	6	5965	6	0.00
10/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8734	9	8734	9	0.00
10/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	6311	6	6311	6	0.00
10/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	3135	3	3135	3	400.00
10/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6825	7	6825	7	0.00
10/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3807	4	3807	4	0.00
10/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5928	6	5928	6	0.00
10/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5890	6	5890	6	0.00
10/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2308	2	2308	2	0.00
10/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2290	2	2290	2	0.00
10/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	3737	4	3737	4	198.00
10/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7055	7	7055	7	0.00
10/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1912	2	1912	2	97.00
10/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2254	2	2254	2	198.00
10/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2116	2	2116	2	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2440	3	2440	3	400.00
10/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4438	5	4438	5	0.00
10/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1294	1	1294	1	210.00
10/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2272	2	2272	2	0.00
10/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	2885	3	2885	3	97.00
10/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6047	6	6047	6	0.00
10/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1527	2	1527	2	400.00
10/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4309	4	4309	4	0.00
10/06/2021	2032 On 05-May-22			Bond Future	9.99	89.8484	9.9925	89.8484	0.00
10/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7837	8	7837	8	0.00
10/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7766	8	7766	8	0.00
10/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7802	8	7802	8	0.00
10/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2102	2	2102	2	0.00
10/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2119	2	2119	2	0.00
10/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2085	2	2085	2	0.00
10/06/2021	2033 On 05-August-21			Bond Future	108.15	108.1784	108.1464	108.1784	9,059.00
10/06/2021	2033 On 04-November-21			Bond Future	108.10	108.1359	108.1033	108.1359	0.00
10/06/2021	2033 On 03-February-22			Bond Future	109.37	109.4024	109.3691	109.4024	0.00
10/06/2021	2033 On 05-May-22			Bond Future	109.41	109.4483	109.4146	109.4483	0.00
10/06/2021	2037 On 05-August-21			Bond Future	10.27	86.4990	10.2728	86.4990	128,272.00
10/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	12268	12	12268	12	0.00
10/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	12321	12	12321	12	0.00
10/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	12374	12	12374	12	0.00
10/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	59	0	59	0	0.00
10/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	57	0	57	0	0.00
10/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	56	0	56	0	0.00
10/06/2021	2037 On 04-November-21			Bond Future	10.45	87.4438	10.4503	87.4438	0.00
10/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	14204	14	14204	14	0.00
10/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	14157	14	14157	14	0.00
10/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11747	12	11747	12	0.00
10/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	8052	8	8052	8	600.00
10/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	14251	14	14251	14	0.00
10/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	287	0	287	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
10/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	572	1	572	1	600.00
10/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1482	2	1482	2	0.00
10/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	291	0	291	0	0.00
10/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	283	0	283	0	0.00
10/06/2021	2037 On 03-February-22			Bond Future	10.64	84.1930	10.6364	84.1930	0.00
10/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7549	7	7549	7	0.00
10/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7507	7	7507	7	0.00
10/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7465	7	7465	7	0.00
10/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2359	2	2359	2	0.00
10/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2393	2	2393	2	0.00
10/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2376	2	2376	2	0.00
10/06/2021	2037 On 05-May-22			Bond Future	10.83	85.1892	10.8276	85.1892	1,260.00
10/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8598	8	8598	8	0.00
10/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8516	8	8516	8	0.00
10/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8557	8	8557	8	0.00
10/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2518	3	2518	3	0.00
10/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2549	3	2549	3	0.00
10/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2534	3	2534	3	0.00
10/06/2021	2038 On 05-August-21			Bond Future	121.01	120.9840	121.0108	120.9840	7,713.00
10/06/2021	2038 On 04-November-21			Bond Future	122.36	122.3344	122.3609	122.3344	0.00
10/06/2021	2038 On 03-February-22			Bond Future	122.02	121.9972	122.0240	121.9972	0.00
10/06/2021	2038 On 05-May-22			Bond Future	123.49	123.4675	123.4943	123.4675	0.00
10/06/2021	2040 On 05-August-21			Bond Future	10.42	88.5537	10.4152	88.5537	86,088.00
10/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	8219	8	8219	8	900.00
10/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	24883	25	24883	25	0.00
10/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	13505	13	13505	13	0.00
10/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	13450	13	13450	13	0.00
10/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	13394	13	13394	13	0.00
10/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	5460	5	5460	5	900.00
10/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	957	1	957	1	0.00
10/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	48	0	48	0	0.00
10/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	50	0	50	0	0.00
10/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	420	0	420	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
10/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
10/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	49	0	49	0	0.00
10/06/2021	2040 On 04-November-21			Bond Future	10.59	89.5210	10.5885	89.5210	0.00
10/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	14809	15	14809	15	0.00
10/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	14760	15	14760	15	0.00
10/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	14711	15	14711	15	0.00
10/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	338	0	338	0	0.00
10/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	333	0	333	0	0.00
10/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	329	0	329	0	0.00
10/06/2021	2040 On 03-February-22			Bond Future	10.77	86.0437	10.7701	86.0437	0.00
10/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7974	8	7974	8	0.00
10/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7929	8	7929	8	0.00
10/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	8019	8	8019	8	0.00
10/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2598	3	2598	3	0.00
10/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2580	3	2580	3	0.00
10/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2562	3	2562	3	0.00
10/06/2021	2040 On 05-May-22			Bond Future	10.96	87.0619	10.9561	87.0619	0.00
10/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	2024	2	2024	2	1,200.00
10/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8941	9	8941	9	0.00
10/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8898	9	8898	9	0.00
10/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8985	9	8985	9	0.00
10/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3915	4	3915	4	1,200.00
10/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	13666	13	13666	13	0.00
10/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1138	1	1138	1	1,200.00
10/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2808	3	2808	3	0.00
10/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2791	3	2791	3	0.00
10/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6615	7	6615	7	0.00
10/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2825	3	2825	3	0.00
10/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10362	11	10362	11	0.00
10/06/2021	2044 On 05-August-21			Bond Future	10.46	85.2790	10.4648	85.2790	59,984.00
10/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13907	14	13907	14	0.00
10/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	13852	14	13852	14	0.00
10/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13962	14	13962	14	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
10/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	42	0	42	0	0.00
10/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	43	0	43	0	0.00
10/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	44	0	44	0	0.00
10/06/2021	2044 On 04-November-21			Bond Future	10.63	86.2105	10.6298	86.2105	0.00
10/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	14627	14	14627	14	0.00
10/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	14578	14	14578	14	0.00
10/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	14676	14	14676	14	0.00
10/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	359	0	359	0	0.00
10/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	369	0	369	0	0.00
10/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	364	0	364	0	0.00
10/06/2021	2044 On 03-February-22			Bond Future	10.80	82.8203	10.8023	82.8203	0.00
10/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	8084	8	8084	8	0.00
10/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	8039	8	8039	8	0.00
10/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7994	8	7994	8	0.00
10/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2667	3	2667	3	0.00
10/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2648	3	2648	3	0.00
10/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2629	3	2629	3	0.00
10/06/2021	2044 On 05-May-22			Bond Future	10.98	83.8004	10.9787	83.8004	0.00
10/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	9057	9	9057	9	0.00
10/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	9013	9	9013	9	0.00
10/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8970	9	8970	9	0.00
10/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2893	3	2893	3	0.00
10/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2876	3	2876	3	0.00
10/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2858	3	2858	3	0.00
10/06/2021	2046 On 05-August-21			Bond Future	111.59	111.5638	111.5879	111.5638	18,098.00
10/06/2021	2046 On 04-November-21			Bond Future	110.99	110.9697	110.9939	110.9697	0.00
10/06/2021	2046 On 03-February-22			Bond Future	112.29	112.2696	112.2937	112.2696	0.00
10/06/2021	2046 On 05-May-22			Bond Future	111.77	111.7475	111.7717	111.7475	0.00
10/06/2021	2050 On 05-August-21			Bond Future	113.80	113.7792	113.8043	113.7792	11,059.00
10/06/2021	2050 On 04-November-21			Bond Future	115.07	115.0487	115.0738	115.0487	0.00
10/06/2021	2050 On 03-February-22			Bond Future	114.46	114.4303	114.4555	114.4303	0.00
10/06/2021	2050 On 05-May-22			Bond Future	115.83	115.8093	115.8346	115.8093	0.00
10/06/2021	8607 On 21-December-26			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
10/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	AL37 On 05-August-21			Index Future	803.01	801.6320	803.0060	801.6320	0.00
10/06/2021	AL37 On 04-November-21			Index Future	811.86	810.4740	811.8610	810.4740	0.00
10/06/2021	AL37 On 03-February-22			Index Future	821.17	819.7700	821.1710	819.7700	0.00
10/06/2021	AL37 On 05-May-22			Index Future	830.87	829.4520	830.8680	829.4520	0.00
10/06/2021	AL7T On 05-August-21			Index Future	920.89	918.6050	920.8860	918.6050	0.00
10/06/2021	AL7T On 04-November-21			Index Future	931.04	928.7370	931.0410	928.7370	0.00
10/06/2021	AL7T On 03-February-22			Index Future	941.72	939.3900	941.7180	939.3900	0.00
10/06/2021	AL7T On 05-May-22			Index Future	952.84	950.4840	952.8390	950.4840	0.00
10/06/2021	ALBI On 05-August-21			Index Future	810.32	808.6150	810.3150	808.6150	114.00
10/06/2021	ALBI On 04-November-21			Index Future	819.25	817.5350	819.2500	817.5350	0.00
10/06/2021	ALBI On 03-February-22			Index Future	828.65	826.9120	828.6450	826.9120	0.00
10/06/2021	ALBI On 05-May-22			Index Future	838.43	836.6780	838.4310	836.6780	0.00
10/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C212 On 31-January-22			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
10/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2021	ES33 On 05-August-21			Bond Future	10.93	80.1413	10.9311	80.1413	350.00
10/06/2021	ES33 On 04-November-21			Bond Future	11.16	77.2414	11.1566	77.2414	0.00
10/06/2021	ES33 On 03-February-22			Bond Future	11.39	78.1281	11.3940	78.1281	0.00
10/06/2021	ES33 On 05-May-22			Bond Future	11.63	75.2750	11.6335	75.2750	0.00
10/06/2021	ES42 On 05-August-21			Bond Future	11.46	79.0280	11.4626	79.0280	4,779.00
10/06/2021	ES42 On 04-November-21			Bond Future	11.68	75.6330	11.6756	75.6330	0.00
10/06/2021	ES42 On 03-February-22			Bond Future	11.89	76.5016	11.8924	76.5016	0.00
10/06/2021	ES42 On 05-May-22			Bond Future	12.12	73.1480	12.1188	73.1480	0.00
10/06/2021	GOVI On 05-August-21			GOVI	800.11	798.4140	800.1090	798.4140	977.00
10/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	809590	79	809590	79	0.00
10/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	809690	79	809690	79	0.00
10/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	809790	79	809790	79	0.00
10/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 04-November-21			GOVI	808.93	807.2210	808.9330	807.2210	0.00
10/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	805130	79	805130	79	0.00
10/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	805230	79	805230	79	0.00
10/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	805330	79	805330	79	0.00
10/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 04-November-21	728.41	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
10/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 03-February-22			GOVI	818.21	816.4790	818.2090	816.4790	0.00
10/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	254590	24	254590	24	0.00
10/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	254690	24	254690	24	0.00
10/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	254490	24	254490	24	0.00
10/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 05-May-22			GOVI	827.87	826.1230	827.8710	826.1230	0.00
10/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	396310	38	396310	38	0.00
10/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	396410	38	396410	38	0.00
10/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	396210	38	396210	38	0.00
10/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
10/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
10/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2021	IGOV On 05-August-21			Index Future	294.76	294.7550	294.7550	294.7550	576.00
10/06/2021	IGOV On 04-November-21			Index Future	298.08	298.0790	298.0780	298.0790	16.00
10/06/2021	IGOV On 03-February-22			Index Future	301.57	301.5690	301.5680	301.5690	0.00
10/06/2021	IGOV On 05-May-22			Index Future	305.20	305.2020	305.2000	305.2020	0.00
10/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
10/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
10/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
10/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
10/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	0.00
10/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2500	3.7600	96.2500	0.00
10/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.2250	3.7850	96.2250	30,000.00
10/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.1400	3.8600	96.1400	0.00
10/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.89	96.1100	3.8900	96.1100	0.00
10/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.02	95.9900	4.0200	95.9900	0.00
10/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7650	4.2450	95.7650	0.00
10/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4700	4.5300	95.4700	471.00
10/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.71	95.2900	4.7100	95.2900	0.00
10/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.99	95.0150	4.9850	95.0150	0.00
10/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.16	94.8450	5.1600	94.8450	0.00
10/06/2021	R023 On 05-August-21			Bond Future	5.11	107.4068	5.1073	107.4068	15,414.00
10/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	405	0	405	0	0.00
10/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	393	0	393	0	0.00
10/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	381	0	381	0	0.00
10/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	101	0	101	0	0.00
10/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	105	0	105	0	0.00
10/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	98	0	98	0	0.00
10/06/2021	R023 On 04-November-21			Bond Future	5.24	104.6719	5.2423	104.6719	0.00
10/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	145	0	145	0	0.00
10/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	136	0	136	0	0.00
10/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	140	0	140	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
10/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	566	1	566	1	0.00
10/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	574	1	574	1	0.00
10/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	557	1	557	1	0.00
10/06/2021	R023 On 03-February-22			Bond Future	5.41	105.8730	5.4064	105.8730	0.00
10/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	209	0	209	0	0.00
10/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	205	0	205	0	0.00
10/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	213	0	213	0	0.00
10/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	551	1	551	1	0.00
10/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	563	1	563	1	0.00
10/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	557	1	557	1	0.00
10/06/2021	R023 On 05-May-22			Bond Future	5.60	103.2144	5.6017	103.2144	0.00
10/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	737	1	737	1	0.00
10/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	731	1	731	1	0.00
10/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	743	1	743	1	0.00
10/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	185	0	185	0	0.00
10/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	189	0	189	0	0.00
10/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	187	0	187	0	0.00
10/06/2021	R035 On 05-August-21			Bond Future	10.03	95.2793	10.0272	95.2793	82,684.00
10/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
10/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2347	2	2347	2	100.00
10/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
10/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5672	6	5672	6	0.00
10/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
10/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8845	9	8845	9	0.00
10/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	242	0	242	0	100.00
10/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	42586	43	42586	43	0.00
10/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	761	1	761	1	100.00
10/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2397	3	2397	3	0.00
10/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	42819	43	42819	43	0.00
10/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	42703	43	42703	43	0.00
10/06/2021	R035 On 04-November-21			Bond Future	10.21	91.8448	10.2126	91.8448	0.00
10/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7757	8	7757	8	0.00
10/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	20163	20	20163	20	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
10/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	10283	10	10283	10	0.00
10/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3726	4	3726	4	782.00
10/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13995	14	13995	14	0.00
10/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13947	14	13947	14	0.00
10/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	5113	5	5113	5	0.00
10/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3322	3	3322	3	350.00
10/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3355	3	3355	3	400.00
10/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	5195	5	5195	5	400.00
10/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	14044	14	14044	14	0.00
10/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	7200	7	7200	7	0.00
10/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1654	2	1654	2	782.00
10/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3610	4	3610	4	0.00
10/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	275	0	275	0	0.00
10/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	784	1	784	1	782.00
10/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2527	3	2527	3	0.00
10/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	3978	4	3978	4	0.00
10/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2574	3	2574	3	350.00
10/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4013	4	4013	4	0.00
10/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1483	2	1483	2	350.00
10/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	283	0	283	0	0.00
10/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	279	0	279	0	0.00
10/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	35	0	35	0	400.00
10/06/2021	R035 On 03-February-22			Bond Future	10.41	92.8990	10.4072	92.8990	0.00
10/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6676	7	6676	7	0.00
10/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	10209	10	10209	10	0.00
10/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3302	3	3302	3	280.00
10/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2224	2	2224	2	683.00
10/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7476	7	7476	7	0.00
10/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	4084	4	4084	4	1,600.00
10/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7649	7	7649	7	0.00
10/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3793	4	3793	4	200.00
10/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9570	9	9570	9	0.00
10/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6594	6	6594	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
10/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	8128	8	8128	8	0.00
10/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	5121	5	5121	5	0.00
10/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	7434	7	7434	7	0.00
10/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	7391	7	7391	7	0.00
10/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2323	2	2323	2	0.00
10/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2306	2	2306	2	0.00
10/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2052	2	2052	2	683.00
10/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1532	2	1532	2	280.00
10/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2223	2	2223	2	200.00
10/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	4758	5	4758	5	0.00
10/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2633	3	2633	3	1,600.00
10/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4457	5	4457	5	0.00
10/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2289	2	2289	2	0.00
10/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3562	4	3562	4	683.00
10/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	6997	7	6997	7	0.00
10/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1327	1	1327	1	1,800.00
10/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2672	3	2672	3	280.00
10/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5332	5	5332	5	0.00
10/06/2021	R035 On 05-May-22			Bond Future	10.60	89.5196	10.5991	89.5196	0.00
10/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8677	9	8677	9	0.00
10/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8635	8	8635	8	0.00
10/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8593	8	8593	8	0.00
10/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2404	2	2404	2	0.00
10/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2389	2	2389	2	0.00
10/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2374	2	2374	2	0.00
10/06/2021	R186 On 05-August-21			Bond Future	7.18	115.7987	7.1796	115.7987	91,009.00
10/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	6709	7	6709	7	0.00
10/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	6666	6	6666	6	0.00
10/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	6623	6	6623	6	0.00
10/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	39	0	39	0	0.00
10/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	38	0	38	0	0.00
10/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	37	0	37	0	0.00
10/06/2021	R186 On 04-November-21			Bond Future	7.35	117.0627	7.3471	117.0627	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
10/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	4156	4	4156	4	0.00
10/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	6524	6	6524	6	0.00
10/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	3072	3	3072	3	0.00
10/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	4122	4	4122	4	0.00
10/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	4088	4	4088	4	0.00
10/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	776	1	776	1	0.00
10/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	766	1	766	1	0.00
10/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	286	0	286	0	15,177.00
10/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	756	1	756	1	0.00
10/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1172	1	1172	1	15,177.00
10/06/2021	R186 On 03-February-22			Bond Future	7.52	113.1238	7.5239	113.1238	0.00
10/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1789	2	1789	2	0.00
10/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1770	2	1770	2	0.00
10/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1809	2	1809	2	0.00
10/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	2778	3	2778	3	0.00
10/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	2827	3	2827	3	0.00
10/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	2803	3	2803	3	0.00
10/06/2021	R186 On 05-May-22			Bond Future	7.71	114.4614	7.7126	114.4614	0.00
10/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	4000	4	4000	4	0.00
10/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3973	4	3973	4	0.00
10/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	4027	4	4027	4	0.00
10/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1587	2	1587	2	0.00
10/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1612	2	1612	2	0.00
10/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1600	2	1600	2	0.00
10/06/2021	R197 On 05-August-21			Bond Future	321.43	321.3851	321.4302	321.3851	1,120.00
10/06/2021	R197 On 04-November-21			Bond Future	325.02	324.9713	325.0159	324.9713	0.00
10/06/2021	R197 On 03-February-22			Bond Future	320.66	320.6110	320.6555	320.6110	0.00
10/06/2021	R197 On 05-May-22			Bond Future	324.52	324.4750	324.5196	324.4750	0.00
10/06/2021	R202 On 05-August-21			Bond Future	237.57	237.7529	237.5654	237.7529	9,436.00
10/06/2021	R202 On 04-November-21			Bond Future	240.22	240.4058	240.2155	240.4058	0.00
10/06/2021	R202 On 03-February-22			Bond Future	238.69	238.8839	238.6907	238.8839	0.00
10/06/2021	R202 On 05-May-22			Bond Future	241.57	241.7624	241.5665	241.7624	0.00
10/06/2021	R209 On 05-August-21			Bond Future	9.94	73.9231	9.9432	73.9231	28,639.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	10166	10	10166	10	0.00
10/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	10119	10	10119	10	0.00
10/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	10213	10	10213	10	0.00
10/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	78	0	78	0	0.00
10/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	82	0	82	0	0.00
10/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	80	0	80	0	0.00
10/06/2021	R209 On 04-November-21			Bond Future	10.11	71.5901	10.1053	71.5901	4,375.00
10/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1733	2	1733	2	6,000.00
10/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	11250	11	11250	11	0.00
10/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	10502	10	10502	10	0.00
10/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4560	4	4560	4	0.00
10/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	11292	11	11292	11	0.00
10/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	11209	11	11209	11	0.00
10/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	355	0	355	0	0.00
10/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	457	0	457	0	9,000.00
10/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	360	0	360	0	0.00
10/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	365	0	365	0	0.00
10/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2282	2	2282	2	12,500.00
10/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5437	6	5437	6	0.00
10/06/2021	R209 On 03-February-22			Bond Future	10.27	72.4119	10.2714	72.4119	0.00
10/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	6493	6	6493	6	0.00
10/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	6419	6	6419	6	0.00
10/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	6456	6	6456	6	0.00
10/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2267	2	2267	2	0.00
10/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2283	2	2283	2	0.00
10/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2251	2	2251	2	0.00
10/06/2021	R209 On 05-May-22			Bond Future	10.44	70.1270	10.4402	70.1270	0.00
10/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7635	8	7635	8	0.00
10/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7598	7	7598	7	0.00
10/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7562	7	7562	7	0.00
10/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2290	2	2290	2	0.00
10/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2276	2	2276	2	0.00
10/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2263	2	2263	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
10/06/2021	R210 On 05-August-21			Bond Future	210.32	210.2832	210.3218	210.2832	1,486.00
10/06/2021	R210 On 04-November-21			Bond Future	209.88	209.8421	209.8804	209.8421	0.00
10/06/2021	R210 On 03-February-22			Bond Future	212.34	212.2999	212.3383	212.2999	0.00
10/06/2021	R210 On 05-May-22			Bond Future	212.05	212.0157	212.0543	212.0157	0.00
10/06/2021	R212 On 05-August-21			Bond Future	172.59	172.5909	172.5905	172.5909	1,657.00
10/06/2021	R212 On 04-November-21			Bond Future	174.52	174.5171	174.5162	174.5171	0.00
10/06/2021	R213 On 05-August-21			Bond Future	9.08	89.7910	9.0804	89.7910	9,043.00
10/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	9560	9	9560	9	0.00
10/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	6151	6	6151	6	0.00
10/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	9176	9	9176	9	0.00
10/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	9512	9	9512	9	0.00
10/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	9464	9	9464	9	0.00
10/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2788	3	2788	3	0.00
10/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	62	0	62	0	0.00
10/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	323	0	323	0	0.00
10/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1311	1	1311	1	0.00
10/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	60	0	60	0	0.00
10/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	73	0	73	0	0.00
10/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	59	0	59	0	0.00
10/06/2021	R213 On 04-November-21			Bond Future	9.26	87.2419	9.2561	87.2419	0.00
10/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9898	10	9898	10	0.00
10/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9855	10	9855	10	0.00
10/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9941	10	9941	10	0.00
10/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	351	0	351	0	0.00
10/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	346	0	346	0	0.00
10/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	341	0	341	0	0.00
10/06/2021	R213 On 03-February-22			Bond Future	9.44	88.2431	9.4408	88.2431	0.00
10/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5778	6	5778	6	0.00
10/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2684	3	2684	3	220.00
10/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	7359	7	7359	7	0.00
10/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2858	3	2858	3	430.00
10/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	6067	6	6067	6	0.00
10/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	4387	4	4387	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
10/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5707	6	5707	6	0.00
10/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3840	4	3840	4	0.00
10/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	5077	5	5077	5	0.00
10/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	5044	5	5044	5	0.00
10/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7613	7	7613	7	0.00
10/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	5179	5	5179	5	0.00
10/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1584	2	1584	2	200.00
10/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	5111	5	5111	5	0.00
10/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1906	2	1906	2	102.00
10/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3091	3	3091	3	200.00
10/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6126	6	6126	6	0.00
10/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2253	2	2253	2	0.00
10/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2218	2	2218	2	430.00
10/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4065	4	4065	4	0.00
10/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5470	6	5470	6	0.00
10/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1275	1	1275	1	220.00
10/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1366	1	1366	1	430.00
10/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2290	2	2290	2	0.00
10/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2271	2	2271	2	0.00
10/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	1973	2	1973	2	200.00
10/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2680	3	2680	3	102.00
10/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1825	2	1825	2	102.00
10/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	1943	2	1943	2	220.00
10/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4278	4	4278	4	0.00
10/06/2021	R213 On 05-May-22			Bond Future	9.62	85.7545	9.6244	85.7545	0.00
10/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	7013	7	7013	7	0.00
10/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	7049	7	7049	7	0.00
10/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6977	7	6977	7	0.00
10/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	1870	2	1870	2	0.00
10/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	1895	2	1895	2	0.00
10/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	1882	2	1882	2	0.00
10/06/2021	R214 On 05-August-21			Bond Future	10.36	70.6149	10.3626	70.6149	17,880.00
10/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	9293	9	9293	9	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
10/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	9338	9	9338	9	0.00
10/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	9247	9	9247	9	0.00
10/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	155	0	155	0	0.00
10/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	162	0	162	0	0.00
10/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	159	0	159	0	0.00
10/06/2021	R214 On 04-November-21			Bond Future	10.52	68.1086	10.5240	68.1086	0.00
10/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10839	11	10839	11	0.00
10/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10799	11	10799	11	0.00
10/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10759	11	10759	11	0.00
10/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	518	1	518	1	0.00
10/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	505	1	505	1	0.00
10/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	511	1	511	1	0.00
10/06/2021	R214 On 03-February-22			Bond Future	10.69	68.8903	10.6921	68.8903	0.00
10/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6465	6	6465	6	0.00
10/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	6429	6	6429	6	0.00
10/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6502	6	6502	6	0.00
10/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2517	3	2517	3	0.00
10/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2500	3	2500	3	0.00
10/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2483	3	2483	3	0.00
10/06/2021	R214 On 05-May-22			Bond Future	10.86	66.4253	10.8567	66.4253	0.00
10/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	7382	7	7382	7	0.00
10/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	7347	7	7347	7	0.00
10/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	7418	7	7418	7	0.00
10/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2619	3	2619	3	0.00
10/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2603	3	2603	3	0.00
10/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2588	3	2588	3	0.00
10/06/2021	R248 On 05-August-21			Bond Future	10.37	89.0631	10.3719	89.0631	171,004.00
10/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	14329	14	14329	14	0.00
10/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	14273	14	14273	14	0.00
10/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1315	1	1315	1	0.00
10/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	3128	3	3128	3	0.00
10/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	14384	14	14384	14	0.00
10/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6780	7	6780	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
10/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	2309	2	2309	2	1,300.00
10/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	5099	5	5099	5	1,300.00
10/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3582	3	3582	3	0.00
10/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1824	2	1824	2	0.00
10/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1122	1	1122	1	0.00
10/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2133	2	2133	2	0.00
10/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	41	0	41	0	0.00
10/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	686	1	686	1	0.00
10/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	40	0	40	0	0.00
10/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	2877	3	2877	3	0.00
10/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4323	5	4323	5	0.00
10/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	39	0	39	0	0.00
10/06/2021	R248 On 04-November-21			Bond Future	10.53	85.6237	10.5322	85.6237	0.00
10/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	3261	3	3261	3	1,200.00
10/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	1275	1	1275	1	1,200.00
10/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	15202	15	15202	15	0.00
10/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	15152	15	15152	15	0.00
10/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	15252	15	15252	15	0.00
10/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	329	0	329	0	0.00
10/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	338	0	338	0	0.00
10/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	333	0	333	0	0.00
10/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	8959	9	8959	9	0.00
10/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5069	5	5069	5	0.00
10/06/2021	R248 On 03-February-22			Bond Future	10.70	86.6065	10.6993	86.6065	0.00
10/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	8161	8	8161	8	0.00
10/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	8114	8	8114	8	0.00
10/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	8068	8	8068	8	0.00
10/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2625	3	2625	3	0.00
10/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2664	3	2664	3	0.00
10/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2644	3	2644	3	0.00
10/06/2021	R248 On 05-May-22			Bond Future	10.86	83.2158	10.8629	83.2158	0.00
10/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	9206	9	9206	9	0.00
10/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	9161	9	9161	9	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
10/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	9116	9	9116	9	0.00
10/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2852	3	2852	3	0.00
10/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2817	3	2817	3	0.00
10/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2835	3	2835	3	0.00