



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 August 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	2025 On 05-August-21			Bond Future	153.66	153.6677	153.6634	153.6677	0.00
05/08/2021	2025 On 04-November-21			Bond Future	155.34	155.3459	155.3408	155.3459	4,840.00
05/08/2021	2025 On 03-February-22			Bond Future	155.60	155.6055	155.5998	155.6055	0.00
05/08/2021	2025 On 05-May-22			Bond Future	157.48	157.4810	157.4750	157.4810	0.00
05/08/2021	2025 On 04-August-22			Bond Future	157.83	157.8352	157.8290	157.8352	0.00
05/08/2021	2029 On 05-August-21			Bond Future	114.13	114.1299	114.1294	114.1299	0.00
05/08/2021	2029 On 04-November-21			Bond Future	114.21	114.2068	114.2058	114.2068	2,964.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	2029 On 03-February-22			Bond Future	115.55	115.5513	115.5499	115.5513	0.00
05/08/2021	2029 On 05-May-22			Bond Future	115.75	115.7546	115.7531	115.7546	0.00
05/08/2021	2029 On 04-August-22			Bond Future	117.19	117.1930	117.1913	117.1930	0.00
05/08/2021	2030 On 05-August-21			Bond Future	8.87	95.2020	8.8700	95.2020	0.00
05/08/2021	2030 On 05-August-21	10.43	Call	Bond Future	8346	8	8346	8	0.00
05/08/2021	2030 On 05-August-21	8.50	Call	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	9.50	Call	Bond Future	3490	4	3490	4	0.00
05/08/2021	2030 On 05-August-21	9.75	Call	Bond Future	4830	5	4830	5	0.00
05/08/2021	2030 On 05-August-21	8.95	Call	Bond Future	453	1	453	1	0.00
05/08/2021	2030 On 05-August-21	10.30	Call	Bond Future	7688	8	7688	8	0.00
05/08/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	10.42	Call	Bond Future	8295	8	8295	8	0.00
05/08/2021	2030 On 05-August-21	10.41	Call	Bond Future	8245	8	8245	8	0.00
05/08/2021	2030 On 05-August-21	10.15	Call	Bond Future	6920	7	6920	7	0.00
05/08/2021	2030 On 05-August-21	8.83	Call	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	9.15	Call	Bond Future	1572	2	1572	2	0.00
05/08/2021	2030 On 05-August-21	8.78	Call	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	9.45	Call	Bond Future	3219	3	3219	3	0.00
05/08/2021	2030 On 05-August-21	12.10	Call	Bond Future	16253	16	16253	16	0.00
05/08/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	7.70	Put	Bond Future	6948	7	6948	7	0.00
05/08/2021	2030 On 05-August-21	9.15	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	8.50	Put	Bond Future	2130	2	2130	2	0.00
05/08/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	8.78	Put	Bond Future	513	0	513	0	0.00
05/08/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	8.95	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	9.45	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	9.75	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	8.83	Put	Bond Future	227	0	227	0	0.00
05/08/2021	2030 On 05-August-21	9.50	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 05-August-21	10.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2030 On 04-November-21			Bond Future	9.05	96.2182	9.0502	96.2182	97,539.00
05/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1119	1	1119	1	3,250.00
05/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2641	3	2641	3	0.00
05/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1161	1	1161	1	300.00
05/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12055	12	12055	12	0.00
05/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8236	8	8236	8	0.00
05/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5018	5	5018	5	29.00
05/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8143	8	8143	8	0.00
05/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2816	3	2816	3	0.00
05/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11235	11	11235	11	0.00
05/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2309	2	2309	2	29.00
05/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8190	8	8190	8	0.00
05/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	379	0	379	0	300.00
05/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2717	3	2717	3	0.00
05/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	24	0	24	0	300.00
05/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	147	0	147	0	0.00
05/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	150	0	150	0	0.00
05/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4794	5	4794	5	0.00
05/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1187	1	1187	1	9,100.00
05/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1281	1	1281	1	0.00
05/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1491	1	1491	1	0.00
05/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	145	0	145	0	0.00
05/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	38	0	38	0	29.00
05/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	493	0	493	0	0.00
05/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2787	3	2787	3	0.00
05/08/2021	2030 On 03-February-22			Bond Future	9.24	93.3233	9.2409	93.3233	0.00
05/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3585	4	3585	4	1,000.00
05/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8502	9	8502	9	0.00
05/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4209	4	4209	4	0.00
05/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3041	3	3041	3	0.00
05/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3071	3	3071	3	0.00
05/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1546	2	1546	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2803	3	2803	3	0.00
05/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	756	1	756	1	101.00
05/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3102	3	3102	3	0.00
05/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	2000	2	2000	2	0.00
05/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2226	2	2226	2	101.00
05/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5417	5	5417	5	0.00
05/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3652	4	3652	4	0.00
05/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2022	2	2022	2	0.00
05/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2043	2	2043	2	0.00
05/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1402	1	1402	1	101.00
05/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	438	0	438	0	1,000.00
05/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1703	2	1703	2	0.00
05/08/2021	2030 On 05-May-22			Bond Future	9.44	94.4268	9.4421	94.4268	0.00
05/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1462	1	1462	1	200.00
05/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	313	0	313	0	200.00
05/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1613	2	1613	2	1,800.00
05/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8475	9	8475	9	0.00
05/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2650	3	2650	3	0.00
05/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5274	5	5274	5	0.00
05/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5239	5	5239	5	0.00
05/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	925	1	925	1	1,073.00
05/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	589	1	589	1	1,800.00
05/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4409	4	4409	4	0.00
05/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5310	5	5310	5	0.00
05/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1477	1	1477	1	0.00
05/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7586	8	7586	8	0.00
05/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4778	5	4778	5	0.00
05/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4501	4	4501	4	0.00
05/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1502	1	1502	1	0.00
05/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1489	1	1489	1	200.00
05/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3124	3	3124	3	1,073.00
05/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6087	6	6087	6	0.00
05/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1850	2	1850	2	1,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	724	1	724	1	1,800.00
05/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9652	10	9652	10	0.00
05/08/2021	2030 On 04-August-22			Bond Future	9.66	91.5265	9.6588	91.5265	0.00
05/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2956	3	2956	3	0.00
05/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2931	3	2931	3	0.00
05/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	2981	3	2981	3	0.00
05/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3471	3	3471	3	0.00
05/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3521	4	3521	4	0.00
05/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3496	3	3496	3	0.00
05/08/2021	2032 On 05-August-21			Bond Future	9.59	94.2443	9.5850	94.2443	0.00
05/08/2021	2032 On 05-August-21	11.36	Call	Bond Future	10145	10	10145	10	0.00
05/08/2021	2032 On 05-August-21	11.35	Call	Bond Future	10092	10	10092	10	0.00
05/08/2021	2032 On 05-August-21	11.37	Call	Bond Future	10198	10	10198	10	0.00
05/08/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2032 On 04-November-21			Bond Future	9.77	91.1057	9.7679	91.1057	123,210.00
05/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	919	1	919	1	700.00
05/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16039	16	16039	16	0.00
05/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10815	11	10815	11	0.00
05/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2246	2	2246	2	700.00
05/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10766	11	10766	11	0.00
05/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10717	11	10717	11	0.00
05/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	93	0	93	0	0.00
05/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	97	0	97	0	0.00
05/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	6	0	6	0	700.00
05/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	95	0	95	0	0.00
05/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1874	2	1874	2	0.00
05/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3604	4	3604	4	0.00
05/08/2021	2032 On 03-February-22			Bond Future	9.96	92.1565	9.9631	92.1565	0.00
05/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4072	4	4072	4	0.00
05/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3333	3	3333	3	0.00
05/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	839	1	839	1	97.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4449	4	4449	4	0.00
05/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	543	1	543	1	198.00
05/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4411	4	4411	4	0.00
05/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1822	2	1822	2	210.00
05/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6511	7	6511	7	0.00
05/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4761	5	4761	5	0.00
05/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7299	7	7299	7	0.00
05/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2323	2	2323	2	0.00
05/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1724	2	1724	2	400.00
05/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5287	5	5287	5	0.00
05/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4335	4	4335	4	0.00
05/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4373	4	4373	4	0.00
05/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1705	2	1705	2	0.00
05/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1723	2	1723	2	0.00
05/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1344	1	1344	1	97.00
05/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1669	2	1669	2	198.00
05/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3222	3	3222	3	198.00
05/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6977	7	6977	7	0.00
05/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	828	1	828	1	210.00
05/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1536	2	1536	2	210.00
05/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1853	2	1853	2	400.00
05/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3996	4	3996	4	0.00
05/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	996	1	996	1	400.00
05/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1687	2	1687	2	0.00
05/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2309	2	2309	2	97.00
05/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5817	6	5817	6	0.00
05/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3853	4	3853	4	0.00
05/08/2021	2032 On 05-May-22			Bond Future	10.16	89.0996	10.1647	89.0996	0.00
05/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6318	6	6318	6	0.00
05/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6239	6	6239	6	0.00
05/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6279	6	6279	6	0.00
05/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1560	2	1560	2	0.00
05/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1574	2	1574	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
05/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1547	2	1547	2	0.00
05/08/2021	2032 On 04-August-22			Bond Future	10.37	90.1371	10.3746	90.1371	0.00
05/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3231	3	3231	3	0.00
05/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3205	3	3205	3	0.00
05/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3258	3	3258	3	0.00
05/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4170	4	4170	4	0.00
05/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4141	4	4141	4	0.00
05/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4112	4	4112	4	0.00
05/08/2021	2033 On 05-August-21			Bond Future	107.83	107.8264	107.8284	107.8264	0.00
05/08/2021	2033 On 04-November-21			Bond Future	107.76	107.7560	107.7574	107.7560	8,979.00
05/08/2021	2033 On 03-February-22			Bond Future	109.03	109.0243	109.0255	109.0243	0.00
05/08/2021	2033 On 05-May-22			Bond Future	109.07	109.0699	109.0709	109.0699	0.00
05/08/2021	2033 On 04-August-22			Bond Future	110.43	110.4253	110.4261	110.4253	0.00
05/08/2021	2037 On 05-August-21			Bond Future	10.46	85.6360	10.4550	85.6360	0.00
05/08/2021	2037 On 05-August-21	12.26	Call	Bond Future	10969	11	10969	11	0.00
05/08/2021	2037 On 05-August-21	12.27	Call	Bond Future	11023	11	11023	11	0.00
05/08/2021	2037 On 05-August-21	12.28	Call	Bond Future	11078	11	11078	11	0.00
05/08/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2037 On 04-November-21			Bond Future	10.62	86.5501	10.6167	86.5501	126,488.00
05/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12883	13	12883	13	0.00
05/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12833	13	12833	13	0.00
05/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10260	10	10260	10	0.00
05/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6117	6	6117	6	600.00
05/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12932	13	12932	13	0.00
05/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	71	0	71	0	0.00
05/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	190	0	190	0	600.00
05/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	652	1	652	1	0.00
05/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	73	0	73	0	0.00
05/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	70	0	70	0	0.00
05/08/2021	2037 On 03-February-22			Bond Future	10.81	83.2936	10.8087	83.2936	0.00
05/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5674	6	5674	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
05/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5630	6	5630	6	0.00
05/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5586	6	5586	6	0.00
05/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1597	2	1597	2	0.00
05/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1628	2	1628	2	0.00
05/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1613	2	1613	2	0.00
05/08/2021	2037 On 05-May-22			Bond Future	11.01	84.2787	11.0068	84.2787	0.00
05/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6806	7	6806	7	0.00
05/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6722	7	6722	7	0.00
05/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6764	7	6764	7	0.00
05/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1854	2	1854	2	0.00
05/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1883	2	1883	2	0.00
05/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1868	2	1868	2	0.00
05/08/2021	2037 On 04-August-22			Bond Future	11.22	81.0033	11.2170	81.0033	0.00
05/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1383	1	1383	1	50.00
05/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3187	3	3187	3	0.00
05/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4745	5	4745	5	0.00
05/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3131	3	3131	3	0.00
05/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3159	3	3159	3	0.00
05/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5146	5	5146	5	0.00
05/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5076	5	5076	5	0.00
05/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3531	4	3531	4	50.00
05/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5111	5	5111	5	50.00
05/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8580	9	8580	9	0.00
05/08/2021	2038 On 05-August-21			Bond Future	119.24	119.2378	119.2408	119.2378	0.00
05/08/2021	2038 On 04-November-21			Bond Future	120.78	120.5399	120.7796	120.5399	7,634.00
05/08/2021	2038 On 03-February-22			Bond Future	120.44	120.1939	120.4360	120.1939	0.00
05/08/2021	2038 On 05-May-22			Bond Future	121.89	121.6427	121.8875	121.6427	0.00
05/08/2021	2038 On 04-August-22			Bond Future	121.60	121.3515	121.5992	121.3515	0.00
05/08/2021	2040 On 05-August-21			Bond Future	10.61	87.5022	10.6100	87.5022	0.00
05/08/2021	2040 On 05-August-21	11.55	Call	Bond Future	6377	7	6377	7	0.00
05/08/2021	2040 On 05-August-21	14.80	Call	Bond Future	23461	24	23461	24	0.00
05/08/2021	2040 On 05-August-21	12.49	Call	Bond Future	12036	12	12036	12	0.00
05/08/2021	2040 On 05-August-21	12.48	Call	Bond Future	11979	12	11979	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
05/08/2021	2040 On 05-August-21	12.47	Call	Bond Future	11922	12	11922	12	0.00
05/08/2021	2040 On 05-August-21	11.05	Call	Bond Future	3081	3	3081	3	0.00
05/08/2021	2040 On 05-August-21	11.05	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2040 On 05-August-21	11.55	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2040 On 04-November-21			Bond Future	10.76	88.4361	10.7627	88.4361	85,801.00
05/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13332	13	13332	13	0.00
05/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13280	13	13280	13	0.00
05/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13228	13	13228	13	0.00
05/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	95	0	95	0	0.00
05/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	93	0	93	0	0.00
05/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	91	0	91	0	0.00
05/08/2021	2040 On 03-February-22			Bond Future	10.95	84.9510	10.9505	84.9510	0.00
05/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5860	6	5860	6	0.00
05/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5814	6	5814	6	0.00
05/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5906	6	5906	6	0.00
05/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1733	2	1733	2	0.00
05/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1716	2	1716	2	0.00
05/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1699	2	1699	2	0.00
05/08/2021	2040 On 05-May-22			Bond Future	11.14	85.9558	11.1438	85.9558	0.00
05/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	748	1	748	1	1,200.00
05/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7010	7	7010	7	0.00
05/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6966	7	6966	7	0.00
05/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2183	2	2183	2	1,200.00
05/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12195	12	12195	12	0.00
05/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7054	7	7054	7	0.00
05/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	2124	2	2124	2	0.00
05/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	933	1	933	1	1,200.00
05/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	2141	2	2141	2	0.00
05/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	6148	6	6148	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
05/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	2158	2	2158	2	0.00
05/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10352	10	10352	10	0.00
05/08/2021	2040 On 04-August-22			Bond Future	11.35	82.4491	11.3486	82.4491	0.00
05/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3417	3	3417	3	0.00
05/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3388	3	3388	3	0.00
05/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3447	3	3447	3	0.00
05/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5415	5	5415	5	0.00
05/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5491	6	5491	6	0.00
05/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5453	5	5453	5	0.00
05/08/2021	2044 On 05-August-21			Bond Future	10.68	84.0970	10.6800	84.0970	0.00
05/08/2021	2044 On 05-August-21	12.60	Call	Bond Future	12268	12	12268	12	0.00
05/08/2021	2044 On 05-August-21	12.59	Call	Bond Future	12212	12	12212	12	0.00
05/08/2021	2044 On 05-August-21	12.61	Call	Bond Future	12324	12	12324	12	0.00
05/08/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
05/08/2021	2044 On 04-November-21			Bond Future	10.82	84.9947	10.8249	84.9947	61,271.00
05/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	12961	13	12961	13	0.00
05/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	12910	13	12910	13	0.00
05/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13012	13	13012	13	0.00
05/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	109	0	109	0	0.00
05/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	113	0	113	0	0.00
05/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	111	0	111	0	0.00
05/08/2021	2044 On 03-February-22			Bond Future	11.00	81.5951	11.0045	81.5951	0.00
05/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5810	6	5810	6	0.00
05/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5764	6	5764	6	0.00
05/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5718	6	5718	6	0.00
05/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1815	2	1815	2	0.00
05/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1798	2	1798	2	0.00
05/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1780	2	1780	2	0.00
05/08/2021	2044 On 05-May-22			Bond Future	11.19	82.5602	11.1890	82.5602	0.00
05/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6960	7	6960	7	0.00
05/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6916	7	6916	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
05/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6872	7	6872	7	0.00
05/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2238	2	2238	2	0.00
05/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	2221	2	2221	2	0.00
05/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	2204	2	2204	2	0.00
05/08/2021	2044 On 04-August-22			Bond Future	11.38	79.1390	11.3843	79.1390	0.00
05/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3504	3	3504	3	0.00
05/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3474	3	3474	3	0.00
05/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3444	3	3444	3	0.00
05/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5483	6	5483	6	0.00
05/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5445	5	5445	5	0.00
05/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5407	5	5407	5	0.00
05/08/2021	2046 On 05-August-21			Bond Future	108.34	108.3374	108.3403	108.3374	0.00
05/08/2021	2046 On 04-November-21			Bond Future	107.69	107.6831	107.6854	107.6831	18,100.00
05/08/2021	2046 On 03-February-22			Bond Future	108.95	108.9508	108.9527	108.9508	0.00
05/08/2021	2046 On 05-May-22			Bond Future	108.40	108.3953	108.3973	108.3953	0.00
05/08/2021	2046 On 04-August-22			Bond Future	109.74	109.7425	109.7444	109.7425	0.00
05/08/2021	2050 On 05-August-21			Bond Future	109.89	109.8830	109.8859	109.8830	0.00
05/08/2021	2050 On 04-November-21			Bond Future	111.09	111.0829	111.0854	111.0829	10,845.00
05/08/2021	2050 On 03-February-22			Bond Future	110.43	110.4294	110.4314	110.4294	0.00
05/08/2021	2050 On 05-May-22			Bond Future	111.76	111.7606	111.7624	111.7606	0.00
05/08/2021	2050 On 04-August-22			Bond Future	111.15	111.1466	111.1485	111.1466	0.00
05/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	AL37 On 05-August-21			Index Future	797.86	798.1160	797.8600	798.1160	0.00
05/08/2021	AL37 On 04-November-21			Index Future	807.14	806.7290	807.1400	806.7290	0.00
05/08/2021	AL37 On 03-February-22			Index Future	816.44	816.0310	816.4440	816.0310	0.00
05/08/2021	AL37 On 05-May-22			Index Future	826.09	825.6710	826.0870	825.6710	0.00
05/08/2021	AL37 On 04-August-22			Index Future	836.05	835.6330	836.0530	835.6330	0.00
05/08/2021	AL7T On 05-August-21			Index Future	912.88	913.6300	912.8750	913.6300	0.00
05/08/2021	AL7T On 04-November-21			Index Future	923.11	923.4900	923.1140	923.4900	0.00
05/08/2021	AL7T On 03-February-22			Index Future	933.75	934.1380	933.7540	934.1380	0.00
05/08/2021	AL7T On 05-May-22			Index Future	944.78	945.1730	944.7840	945.1730	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
05/08/2021	AL7T On 04-August-22			Index Future	956.18	956.5770	956.1820	956.5770	0.00
05/08/2021	ALBI On 05-August-21			Index Future	801.02	801.9890	801.0220	801.9890	0.00
05/08/2021	ALBI On 04-November-21			Index Future	810.67	810.6450	810.6690	810.6450	115.00
05/08/2021	ALBI On 03-February-22			Index Future	820.01	819.9910	820.0130	819.9910	0.00
05/08/2021	ALBI On 05-May-22			Index Future	829.70	829.6780	829.6990	829.6780	0.00
05/08/2021	ALBI On 04-August-22			Index Future	839.71	839.6880	839.7090	839.6880	0.00
05/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	C446 On 31-March-46			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
05/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2021	ES33 On 05-August-21			Bond Future	11.14	79.3277	11.1400	79.3277	0.00
05/08/2021	ES33 On 04-November-21			Bond Future	11.35	76.4190	11.3481	76.4190	350.00
05/08/2021	ES33 On 03-February-22			Bond Future	11.59	77.3189	11.5894	77.3189	0.00
05/08/2021	ES33 On 05-May-22			Bond Future	11.83	74.4736	11.8337	74.4736	0.00
05/08/2021	ES33 On 04-August-22			Bond Future	12.09	75.3519	12.0890	75.3519	0.00
05/08/2021	ES42 On 05-August-21			Bond Future	11.71	77.8027	11.7050	77.8027	0.00
05/08/2021	ES42 On 04-November-21			Bond Future	11.90	74.3946	11.8970	74.3946	4,779.00
05/08/2021	ES42 On 03-February-22			Bond Future	12.12	75.2712	12.1196	75.2712	0.00
05/08/2021	ES42 On 05-May-22			Bond Future	12.35	71.9206	12.3530	71.9206	0.00
05/08/2021	ES42 On 04-August-22			Bond Future	12.59	72.7670	12.5902	72.7670	0.00
05/08/2021	GOVI On 05-August-21			GOVI	791.27	792.1900	791.2690	792.1900	0.00
05/08/2021	GOVI On 05-August-21	719.15	Call	GOVI	721190	73	721190	73	0.00
05/08/2021	GOVI On 05-August-21	719.13	Call	GOVI	721390	73	721390	73	0.00
05/08/2021	GOVI On 05-August-21	719.14	Call	GOVI	721290	73	721290	73	0.00
05/08/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 04-November-21			GOVI	800.74	800.7400	800.7410	800.7400	984.00
05/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	723210	72	723210	72	0.00
05/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	723410	72	723410	72	0.00
05/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	723310	72	723310	72	0.00
05/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 03-February-22			GOVI	809.97	809.9720	809.9710	809.9720	0.00
05/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	172210	17	172210	17	0.00
05/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	172310	17	172310	17	0.00
05/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	172110	17	172110	17	0.00
05/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 05-May-22			GOVI	819.54	819.5410	819.5380	819.5410	0.00
05/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	312980	31	312980	31	0.00
05/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	313080	31	313080	31	0.00
05/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	312880	31	312880	31	0.00
05/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 04-August-22			GOVI	829.43	829.4290	829.4250	829.4290	0.00
05/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	101550	10	101550	10	0.00
05/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	101650	10	101650	10	0.00
05/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	101450	10	101450	10	0.00
05/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
05/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
05/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2021	IGOV On 05-August-21			Index Future	292.33	292.3300	292.3290	292.3300	0.00
05/08/2021	IGOV On 04-November-21			Index Future	295.62	295.5580	295.6240	295.5580	475.00
05/08/2021	IGOV On 03-February-22			Index Future	299.10	299.0370	299.1030	299.0370	0.00
05/08/2021	IGOV On 05-May-22			Index Future	302.71	302.6410	302.7070	302.6410	0.00
05/08/2021	IGOV On 04-August-22			Index Future	306.43	306.3630	306.4300	306.3630	0.00
05/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
05/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
05/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
05/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
05/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/08/2021	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
05/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.3150	3.6950	96.3150	0.00
05/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.2850	3.7250	96.2850	30,000.00
05/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.81	96.2000	3.8100	96.2000	0.00
05/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.83	96.1700	3.8300	96.1700	0.00
05/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.97	96.0450	3.9650	96.0450	0.00
05/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.01	96.0000	4.0100	96.0000	0.00
05/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.8200	4.2100	95.8200	0.00
05/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.57	95.4700	4.5650	95.4700	471.00
05/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.78	95.2700	4.7800	95.2700	0.00
05/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.07	94.9800	5.0700	94.9800	0.00
05/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.27	94.7950	5.2650	94.7950	0.00
05/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.48	94.5850	5.4750	94.5850	0.00
05/08/2021	R023 On 05-August-21			Bond Future	4.98	107.5488	4.9800	107.5488	0.00
05/08/2021	R023 On 05-August-21	5.31	Call	Bond Future	500	1	500	1	0.00
05/08/2021	R023 On 05-August-21	5.30	Call	Bond Future	485	0	485	0	0.00
05/08/2021	R023 On 05-August-21	5.29	Call	Bond Future	470	0	470	0	0.00
05/08/2021	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R023 On 04-November-21			Bond Future	5.16	104.7896	5.1637	104.7896	13,768.00
05/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	86	0	86	0	0.00
05/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	82	0	82	0	0.00
05/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	78	0	78	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
05/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	416	0	416	0	0.00
05/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	407	0	407	0	0.00
05/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	399	0	399	0	0.00
05/08/2021	R023 On 03-February-22			Bond Future	5.30	105.9977	5.3028	105.9977	0.00
05/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	145	0	145	0	0.00
05/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	141	0	141	0	0.00
05/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	149	0	149	0	0.00
05/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	380	0	380	0	0.00
05/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	392	0	392	0	0.00
05/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	386	0	386	0	0.00
05/08/2021	R023 On 05-May-22			Bond Future	5.47	103.3401	5.4655	103.3401	0.00
05/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	753	1	753	1	0.00
05/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	746	1	746	1	0.00
05/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	759	1	759	1	0.00
05/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	94	0	94	0	0.00
05/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	96	0	96	0	0.00
05/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	95	0	95	0	0.00
05/08/2021	R023 On 04-August-22			Bond Future	5.72	104.5694	5.7246	104.5694	0.00
05/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	363	0	363	0	0.00
05/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	360	0	360	0	0.00
05/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	367	0	367	0	0.00
05/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	188	0	188	0	0.00
05/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	191	0	191	0	0.00
05/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	189	0	189	0	0.00
05/08/2021	R035 On 05-August-21			Bond Future	10.19	94.5489	10.1900	94.5489	0.00
05/08/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R035 On 05-August-21	10.02	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R035 On 05-August-21	10.77	Call	Bond Future	3801	4	3801	4	0.00
05/08/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R035 On 05-August-21	11.37	Call	Bond Future	7493	8	7493	8	0.00
05/08/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R035 On 05-August-21	5.31	Put	Bond Future	43696	44	43696	44	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
05/08/2021	R035 On 05-August-21	10.77	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R035 On 05-August-21	10.02	Put	Bond Future	1160	1	1160	1	0.00
05/08/2021	R035 On 05-August-21	5.29	Put	Bond Future	43929	44	43929	44	0.00
05/08/2021	R035 On 05-August-21	5.30	Put	Bond Future	43813	44	43813	44	0.00
05/08/2021	R035 On 04-November-21			Bond Future	10.37	91.0838	10.3697	91.0838	81,508.00
05/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5928	6	5928	6	0.00
05/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19088	19	19088	19	0.00
05/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8755	9	8755	9	0.00
05/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1838	2	1838	2	782.00
05/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12751	13	12751	13	0.00
05/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12700	13	12700	13	0.00
05/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3155	3	3155	3	0.00
05/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1494	2	1494	2	350.00
05/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1521	2	1521	2	400.00
05/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3237	3	3237	3	400.00
05/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5334	5	5334	5	0.00
05/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12802	13	12802	13	0.00
05/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	75	0	75	0	0.00
05/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	830	1	830	1	782.00
05/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2765	3	2765	3	0.00
05/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	298	0	298	0	782.00
05/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1612	2	1612	2	0.00
05/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	3186	3	3186	3	0.00
05/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1658	2	1658	2	350.00
05/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3227	3	3227	3	0.00
05/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	695	1	695	1	350.00
05/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	78	0	78	0	0.00
05/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	77	0	77	0	0.00
05/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	3	0	3	0	400.00
05/08/2021	R035 On 03-February-22			Bond Future	10.57	92.1340	10.5700	92.1340	0.00
05/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4920	5	4920	5	0.00
05/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8692	9	8692	9	0.00
05/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	898	1	898	1	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
05/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5738	6	5738	6	0.00
05/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1739	2	1739	2	280.00
05/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2417	2	2417	2	1,600.00
05/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5915	6	5915	6	0.00
05/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2162	2	2162	2	200.00
05/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7981	8	7981	8	0.00
05/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4837	5	4837	5	0.00
05/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6408	6	6408	6	0.00
05/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5651	6	5651	6	0.00
05/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3378	3	3378	3	0.00
05/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5694	6	5694	6	0.00
05/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1616	2	1616	2	0.00
05/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1632	2	1632	2	0.00
05/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1382	1	1382	1	683.00
05/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	993	1	993	1	280.00
05/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1539	2	1539	2	200.00
05/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4176	4	4176	4	0.00
05/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1927	2	1927	2	1,600.00
05/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3840	4	3840	4	0.00
05/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2869	3	2869	3	683.00
05/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6720	7	6720	7	0.00
05/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1600	2	1600	2	0.00
05/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	860	1	860	1	1,800.00
05/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1965	2	1965	2	280.00
05/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4818	5	4818	5	0.00
05/08/2021	R035 On 05-May-22			Bond Future	10.77	88.7451	10.7686	88.7451	0.00
05/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7028	7	7028	7	0.00
05/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6986	7	6986	7	0.00
05/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6944	7	6944	7	0.00
05/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1817	2	1817	2	0.00
05/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1803	2	1803	2	0.00
05/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1788	2	1788	2	0.00
05/08/2021	R035 On 04-August-22			Bond Future	10.98	89.7758	10.9775	89.7758	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
05/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3386	3	3386	3	0.00
05/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4583	5	4583	5	0.00
05/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3106	3	3106	3	0.00
05/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1355	1	1355	1	100.00
05/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3329	3	3329	3	0.00
05/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3357	3	3357	3	0.00
05/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4870	5	4870	5	0.00
05/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4904	5	4904	5	0.00
05/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3669	4	3669	4	100.00
05/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5179	5	5179	5	100.00
05/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8634	9	8634	9	0.00
05/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4837	5	4837	5	0.00
05/08/2021	R186 On 05-August-21			Bond Future	7.35	115.2332	7.3500	115.2332	0.00
05/08/2021	R186 On 05-August-21	8.63	Call	Bond Future	5862	6	5862	6	0.00
05/08/2021	R186 On 05-August-21	8.62	Call	Bond Future	5818	6	5818	6	0.00
05/08/2021	R186 On 05-August-21	8.61	Call	Bond Future	5774	6	5774	6	0.00
05/08/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R186 On 04-November-21			Bond Future	7.51	116.4633	7.5132	116.4633	74,875.00
05/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3095	3	3095	3	0.00
05/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5598	6	5598	6	0.00
05/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2003	2	2003	2	0.00
05/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3060	3	3060	3	0.00
05/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3025	3	3025	3	0.00
05/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	464	0	464	0	0.00
05/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	455	0	455	0	0.00
05/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	112	0	112	0	15,177.00
05/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	447	0	447	0	0.00
05/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	854	1	854	1	15,177.00
05/08/2021	R186 On 03-February-22			Bond Future	7.70	112.5240	7.6996	112.5240	0.00
05/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1017	1	1017	1	0.00
05/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1002	1	1002	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
05/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1033	1	1033	1	0.00
05/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2756	3	2756	3	0.00
05/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2812	3	2812	3	0.00
05/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2784	3	2784	3	0.00
05/08/2021	R186 On 05-May-22			Bond Future	7.90	113.8542	7.9007	113.8542	0.00
05/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3034	3	3034	3	0.00
05/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3008	3	3008	3	0.00
05/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3060	3	3060	3	0.00
05/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1383	1	1383	1	0.00
05/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1410	1	1410	1	0.00
05/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1396	1	1396	1	0.00
05/08/2021	R186 On 04-August-22			Bond Future	8.12	109.9110	8.1190	109.9110	0.00
05/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2345	2	2345	2	0.00
05/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2365	2	2365	2	0.00
05/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2386	2	2386	2	0.00
05/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2268	2	2268	2	0.00
05/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2286	2	2286	2	0.00
05/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2304	2	2304	2	0.00
05/08/2021	R197 On 05-August-21			Bond Future	322.43	322.4437	322.4269	322.4437	0.00
05/08/2021	R197 On 04-November-21			Bond Future	325.95	325.9651	325.9464	325.9651	1,274.00
05/08/2021	R197 On 03-February-22			Bond Future	321.63	321.6515	321.6316	321.6515	0.00
05/08/2021	R197 On 05-May-22			Bond Future	325.51	325.5290	325.5083	325.5290	0.00
05/08/2021	R197 On 04-August-22			Bond Future	321.24	321.2577	321.2364	321.2577	0.00
05/08/2021	R202 On 05-August-21			Bond Future	236.15	236.1413	236.1459	236.1413	0.00
05/08/2021	R202 On 04-November-21			Bond Future	238.72	238.7203	238.7237	238.7203	9,704.00
05/08/2021	R202 On 03-February-22			Bond Future	237.20	237.2009	237.2036	237.2009	0.00
05/08/2021	R202 On 05-May-22			Bond Future	240.06	240.0601	240.0623	240.0601	0.00
05/08/2021	R202 On 04-August-22			Bond Future	238.63	238.6256	238.6278	238.6256	0.00
05/08/2021	R209 On 05-August-21			Bond Future	10.19	72.8118	10.1900	72.8118	0.00
05/08/2021	R209 On 05-August-21	11.80	Call	Bond Future	8615	9	8615	9	0.00
05/08/2021	R209 On 05-August-21	11.79	Call	Bond Future	8567	9	8567	9	0.00
05/08/2021	R209 On 05-August-21	11.81	Call	Bond Future	8664	9	8664	9	0.00
05/08/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R209 On 04-November-21			Bond Future	10.34	70.4492	10.3381	70.4492	33,577.00
05/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	308	0	308	0	6,000.00
05/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9650	10	9650	10	0.00
05/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9605	10	9605	10	0.00
05/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1088	1	1088	1	0.00
05/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8842	9	8842	9	0.00
05/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2467	3	2467	3	0.00
05/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9694	10	9694	10	0.00
05/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	113	0	113	0	0.00
05/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	153	0	153	0	9,000.00
05/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	3069	3	3069	3	3,100.00
05/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	115	0	115	0	0.00
05/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	117	0	117	0	0.00
05/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1546	2	1546	2	9,400.00
05/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5368	5	5368	5	0.00
05/08/2021	R209 On 03-February-22			Bond Future	10.51	71.2618	10.5119	71.2618	0.00
05/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4413	4	4413	4	0.00
05/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4338	4	4338	4	0.00
05/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4375	4	4375	4	0.00
05/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1554	2	1554	2	0.00
05/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1570	2	1570	2	0.00
05/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1539	2	1539	2	0.00
05/08/2021	R209 On 05-May-22			Bond Future	10.69	68.9630	10.6896	68.9630	0.00
05/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5631	6	5631	6	0.00
05/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5595	6	5595	6	0.00
05/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5558	6	5558	6	0.00
05/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1671	2	1671	2	0.00
05/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1657	2	1657	2	0.00
05/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1643	2	1643	2	0.00
05/08/2021	R209 On 04-August-22			Bond Future	10.87	69.7642	10.8726	69.7642	0.00
05/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2789	3	2789	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
05/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2837	3	2837	3	0.00
05/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2813	3	2813	3	0.00
05/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4401	4	4401	4	0.00
05/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4432	4	4432	4	0.00
05/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4370	4	4370	4	0.00
05/08/2021	R210 On 05-August-21			Bond Future	210.97	210.9756	210.9735	210.9756	0.00
05/08/2021	R210 On 04-November-21			Bond Future	210.49	210.4940	210.4908	210.4940	1,486.00
05/08/2021	R210 On 03-February-22			Bond Future	212.97	212.9720	212.9681	212.9720	0.00
05/08/2021	R210 On 05-May-22			Bond Future	212.70	212.7060	212.7018	212.7060	0.00
05/08/2021	R210 On 04-August-22			Bond Future	215.34	215.3495	215.3449	215.3495	0.00
05/08/2021	R212 On 05-August-21			Bond Future	173.16	173.1678	173.1565	173.1678	0.00
05/08/2021	R212 On 04-November-21			Bond Future	175.05	175.0589	175.0507	175.0589	1,025.00
05/08/2021	R213 On 05-August-21			Bond Future	9.23	89.2840	9.2300	89.2840	0.00
05/08/2021	R213 On 05-August-21	10.86	Call	Bond Future	8646	9	8646	9	0.00
05/08/2021	R213 On 05-August-21	10.78	Call	Bond Future	8249	8	8249	8	0.00
05/08/2021	R213 On 05-August-21	10.14	Call	Bond Future	4974	5	4974	5	0.00
05/08/2021	R213 On 05-August-21	10.85	Call	Bond Future	8597	9	8597	9	0.00
05/08/2021	R213 On 05-August-21	10.84	Call	Bond Future	8547	9	8547	9	0.00
05/08/2021	R213 On 05-August-21	9.34	Call	Bond Future	622	1	622	1	0.00
05/08/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R213 On 05-August-21	10.14	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R213 On 05-August-21	9.34	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R213 On 04-November-21			Bond Future	9.41	86.7079	9.4105	86.7079	9,537.00
05/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8825	9	8825	9	0.00
05/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8779	9	8779	9	0.00
05/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8871	9	8871	9	0.00
05/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	133	0	133	0	0.00
05/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	130	0	130	0	0.00
05/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	128	0	128	0	0.00
05/08/2021	R213 On 03-February-22			Bond Future	9.60	87.7076	9.6011	87.7076	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
05/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4388	4	4388	4	0.00
05/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1452	1	1452	1	220.00
05/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6035	6	6035	6	0.00
05/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1600	2	1600	2	430.00
05/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4683	5	4683	5	0.00
05/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3003	3	3003	3	0.00
05/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4316	4	4316	4	0.00
05/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3649	4	3649	4	0.00
05/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2482	3	2482	3	0.00
05/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3683	4	3683	4	0.00
05/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	834	1	834	1	102.00
05/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3784	4	3784	4	0.00
05/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	608	1	608	1	200.00
05/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3716	4	3716	4	0.00
05/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6315	6	6315	6	0.00
05/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	840	1	840	1	220.00
05/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	903	1	903	1	430.00
05/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1721	2	1721	2	0.00
05/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1685	2	1685	2	430.00
05/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3670	4	3670	4	0.00
05/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5261	5	5261	5	0.00
05/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2595	3	2595	3	200.00
05/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6012	6	6012	6	0.00
05/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1739	2	1739	2	0.00
05/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1757	2	1757	2	0.00
05/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1445	1	1445	1	200.00
05/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2159	2	2159	2	102.00
05/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1302	1	1302	1	102.00
05/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1415	1	1415	1	220.00
05/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3909	4	3909	4	0.00
05/08/2021	R213 On 05-May-22			Bond Future	9.79	85.2123	9.7915	85.2123	0.00
05/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5693	6	5693	6	0.00
05/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5730	6	5730	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
05/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5657	6	5657	6	0.00
05/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1423	1	1423	1	0.00
05/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1448	1	1448	1	0.00
05/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1435	1	1435	1	0.00
05/08/2021	R213 On 04-August-22			Bond Future	9.99	86.2062	9.9928	86.2062	0.00
05/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3035	3	3035	3	0.00
05/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3010	3	3010	3	0.00
05/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	2985	3	2985	3	0.00
05/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3504	3	3504	3	0.00
05/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3555	4	3555	4	0.00
05/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3529	3	3529	3	0.00
05/08/2021	R214 On 05-August-21			Bond Future	10.64	69.2407	10.6350	69.2407	0.00
05/08/2021	R214 On 05-August-21	12.02	Call	Bond Future	7484	8	7484	8	0.00
05/08/2021	R214 On 05-August-21	12.03	Call	Bond Future	7533	8	7533	8	0.00
05/08/2021	R214 On 05-August-21	12.01	Call	Bond Future	7435	8	7435	8	0.00
05/08/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R214 On 04-November-21			Bond Future	10.78	66.7028	10.7780	66.7028	18,091.00
05/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	8989	9	8989	9	0.00
05/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	8945	9	8945	9	0.00
05/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8901	9	8901	9	0.00
05/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	164	0	164	0	0.00
05/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	159	0	159	0	0.00
05/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	162	0	162	0	0.00
05/08/2021	R214 On 03-February-22			Bond Future	10.96	67.4719	10.9550	67.4719	0.00
05/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4230	4	4230	4	0.00
05/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4194	4	4194	4	0.00
05/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4266	4	4266	4	0.00
05/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1800	2	1800	2	0.00
05/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1783	2	1783	2	0.00
05/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1766	2	1766	2	0.00
05/08/2021	R214 On 05-May-22			Bond Future	11.13	64.9898	11.1293	64.9898	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
05/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5215	5	5215	5	0.00
05/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5180	5	5180	5	0.00
05/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5251	5	5251	5	0.00
05/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1989	2	1989	2	0.00
05/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1973	2	1973	2	0.00
05/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1958	2	1958	2	0.00
05/08/2021	R214 On 04-August-22			Bond Future	11.31	65.7434	11.3111	65.7434	0.00
05/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2753	3	2753	3	0.00
05/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2728	3	2728	3	0.00
05/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2777	3	2777	3	0.00
05/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4578	5	4578	5	0.00
05/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4610	5	4610	5	0.00
05/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4546	5	4546	5	0.00
05/08/2021	R248 On 05-August-21			Bond Future	10.60	87.6964	10.6000	87.6964	0.00
05/08/2021	R248 On 05-August-21	12.51	Call	Bond Future	12531	13	12531	13	0.00
05/08/2021	R248 On 05-August-21	12.50	Call	Bond Future	12474	13	12474	13	0.00
05/08/2021	R248 On 05-August-21	10.00	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	10.50	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	12.52	Call	Bond Future	12587	13	12587	13	0.00
05/08/2021	R248 On 05-August-21	10.90	Call	Bond Future	2218	2	2218	2	0.00
05/08/2021	R248 On 05-August-21	11.20	Call	Bond Future	4336	4	4336	4	0.00
05/08/2021	R248 On 05-August-21	10.30	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	10.60	Call	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	10.90	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	10.50	Put	Bond Future	763	1	763	1	0.00
05/08/2021	R248 On 05-August-21	10.60	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	11.20	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 05-August-21	10.30	Put	Bond Future	2326	2	2326	2	0.00
05/08/2021	R248 On 05-August-21	10.00	Put	Bond Future	4766	5	4766	5	0.00
05/08/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
05/08/2021	R248 On 04-November-21			Bond Future	10.75	84.2212	10.7460	84.2212	167,643.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	833	1	833	1	1,050.00
05/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1058	1	1058	1	0.00
05/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13319	13	13319	13	0.00
05/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	135	0	135	0	0.00
05/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13371	13	13371	13	0.00
05/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2670	3	2670	3	1,050.00
05/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13423	13	13423	13	0.00
05/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	107	0	107	0	0.00
05/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	5048	5	5048	5	0.00
05/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2272	2	2272	2	0.00
05/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	109	0	109	0	0.00
05/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	111	0	111	0	0.00
05/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9426	9	9426	9	0.00
05/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4473	5	4473	5	0.00
05/08/2021	R248 On 03-February-22			Bond Future	10.92	85.1923	10.9211	85.1923	0.00
05/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5858	6	5858	6	0.00
05/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	555	1	555	1	1,300.00
05/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5764	6	5764	6	0.00
05/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2015	2	2015	2	1,300.00
05/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5811	6	5811	6	0.00
05/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1943	2	1943	2	0.00
05/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	5142	5	5142	5	0.00
05/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9362	9	9362	9	0.00
05/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1981	2	1981	2	0.00
05/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1962	2	1962	2	0.00
05/08/2021	R248 On 05-May-22			Bond Future	11.09	81.7844	11.0934	81.7844	0.00
05/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	6980	7	6980	7	0.00
05/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6934	7	6934	7	0.00
05/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6889	7	6889	7	0.00
05/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2266	2	2266	2	0.00
05/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2231	2	2231	2	0.00
05/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2248	2	2248	2	0.00
05/08/2021	R248 On 04-August-22			Bond Future	11.27	82.7331	11.2735	82.7331	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
05/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3562	4	3562	4	0.00
05/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3499	3	3499	3	0.00
05/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3530	4	3530	4	0.00
05/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5499	6	5499	6	0.00
05/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5539	6	5539	6	0.00
05/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5460	5	5460	5	0.00