



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	2025 On 04-November-21			Bond Future	155.30	155.2277	155.3045	155.2277	4,840.00
06/09/2021	2025 On 03-February-22			Bond Future	155.52	155.4418	155.5169	155.4418	0.00
06/09/2021	2025 On 05-May-22			Bond Future	157.38	157.3035	157.3761	157.3035	0.00
06/09/2021	2025 On 04-August-22			Bond Future	157.71	157.6347	157.7054	157.6347	0.00
06/09/2021	2029 On 04-November-21			Bond Future	114.38	114.1407	114.3827	114.1407	2,964.00
06/09/2021	2029 On 03-February-22			Bond Future	115.70	115.4609	115.7038	115.4609	0.00
06/09/2021	2029 On 05-May-22			Bond Future	115.89	115.6461	115.8894	115.6461	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
06/09/2021	2029 On 04-August-22			Bond Future	117.32	117.0772	117.3214	117.0772	0.00
06/09/2021	2030 On 04-November-21			Bond Future	8.91	97.0013	8.9088	97.0013	99,404.00
06/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8902	9	8902	9	0.00
06/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8806	9	8806	9	0.00
06/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	1133	1	1133	1	300.00
06/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12815	13	12815	13	0.00
06/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	1086	1	1086	1	3,250.00
06/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2831	3	2831	3	0.00
06/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5485	6	5485	6	29.00
06/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8854	9	8854	9	0.00
06/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	298	0	298	0	300.00
06/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11983	12	11983	12	0.00
06/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2450	3	2450	3	29.00
06/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	3031	3	3031	3	0.00
06/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	621	1	621	1	9,100.00
06/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	690	1	690	1	0.00
06/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	1908	2	1908	2	0.00
06/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	2	0	2	0	300.00
06/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	30	0	30	0	0.00
06/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	31	0	31	0	0.00
06/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	3931	4	3931	4	0.00
06/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	850	1	850	1	0.00
06/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	1972	2	1972	2	0.00
06/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	4	0	4	0	29.00
06/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	179	0	179	0	0.00
06/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	29	0	29	0	0.00
06/09/2021	2030 On 03-February-22			Bond Future	9.10	94.0956	9.0967	94.0956	0.00
06/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3363	3	3363	3	0.00
06/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3328	3	3328	3	0.00
06/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4608	5	4608	5	0.00
06/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	9110	9	9110	9	0.00
06/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3930	4	3930	4	1,000.00
06/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3397	3	3397	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
06/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	3062	3	3062	3	0.00
06/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	802	1	802	1	101.00
06/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1671	2	1671	2	1,000.00
06/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3007	3	3007	3	0.00
06/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1715	2	1715	2	101.00
06/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4694	5	4694	5	0.00
06/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1525	2	1525	2	0.00
06/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	276	0	276	0	1,000.00
06/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1278	1	1278	1	0.00
06/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1032	1	1032	1	101.00
06/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1562	2	1562	2	0.00
06/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1543	2	1543	2	0.00
06/09/2021	2030 On 05-May-22			Bond Future	9.29	95.2008	9.2930	95.2008	0.00
06/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5764	6	5764	6	0.00
06/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5726	6	5726	6	0.00
06/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2935	3	2935	3	0.00
06/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1809	2	1809	2	1,800.00
06/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	9083	9	9083	9	0.00
06/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1643	2	1643	2	200.00
06/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	333	0	333	0	200.00
06/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5801	6	5801	6	0.00
06/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4851	5	4851	5	0.00
06/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	1043	1	1043	1	1,073.00
06/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	635	1	635	1	1,800.00
06/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	3928	4	3928	4	0.00
06/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4190	4	4190	4	0.00
06/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	6863	7	6863	7	0.00
06/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1198	1	1198	1	0.00
06/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	8902	9	8902	9	0.00
06/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	563	1	563	1	1,800.00
06/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2640	3	2640	3	1,073.00
06/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5436	5	5436	5	0.00
06/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1221	1	1221	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
06/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1523	2	1523	2	1,073.00
06/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1210	1	1210	1	200.00
06/09/2021	2030 On 04-August-22			Bond Future	9.50	92.3051	9.5035	92.3051	0.00
06/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3270	3	3270	3	0.00
06/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3244	3	3244	3	0.00
06/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3296	3	3296	3	0.00
06/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3015	3	3015	3	0.00
06/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3062	3	3062	3	0.00
06/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3038	3	3038	3	0.00
06/09/2021	2032 On 04-November-21			Bond Future	9.59	92.3286	9.5923	92.3286	126,473.00
06/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11798	12	11798	12	0.00
06/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	965	1	965	1	700.00
06/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	17098	17	17098	17	0.00
06/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11698	12	11698	12	0.00
06/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2521	3	2521	3	700.00
06/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11748	12	11748	12	0.00
06/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	12	0	12	0	0.00
06/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
06/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1085	1	1085	1	0.00
06/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	13	0	13	0	0.00
06/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2585	3	2585	3	0.00
06/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	13	0	13	0	0.00
06/09/2021	2032 On 03-February-22			Bond Future	9.78	93.3741	9.7835	93.3741	0.00
06/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4988	5	4988	5	0.00
06/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	5031	5	5031	5	0.00
06/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	605	1	605	1	198.00
06/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3785	4	3785	4	0.00
06/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	971	1	971	1	97.00
06/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	7238	7	7238	7	0.00
06/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4615	5	4615	5	0.00
06/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1945	2	1945	2	1,050.00
06/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	2081	2	2081	2	210.00
06/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4905	5	4905	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5936	6	5936	6	0.00
06/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4947	5	4947	5	0.00
06/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2642	3	2642	3	0.00
06/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1972	2	1972	2	400.00
06/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	8067	8	8067	8	0.00
06/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5371	6	5371	6	0.00
06/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5892	6	5892	6	0.00
06/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2222	2	2222	2	0.00
06/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	948	1	948	1	1,050.00
06/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1089	1	1089	1	210.00
06/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	540	1	540	1	210.00
06/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2485	2	2485	2	198.00
06/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	5984	6	5984	6	0.00
06/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1223	1	1223	1	0.00
06/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	937	1	937	1	97.00
06/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1340	1	1340	1	400.00
06/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3188	3	3188	3	0.00
06/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1237	1	1237	1	0.00
06/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1195	1	1195	1	198.00
06/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2897	3	2897	3	1,050.00
06/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3222	3	3222	3	0.00
06/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3056	3	3056	3	0.00
06/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	667	1	667	1	400.00
06/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1706	2	1706	2	97.00
06/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	4893	5	4893	5	0.00
06/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1209	1	1209	1	0.00
06/09/2021	2032 On 05-May-22			Bond Future	9.98	90.3242	9.9790	90.3242	0.00
06/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	7031	7	7031	7	0.00
06/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6947	7	6947	7	0.00
06/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3747	4	3747	4	780.00
06/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	2035	2	2035	2	780.00
06/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6989	7	6989	7	0.00
06/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7622	8	7622	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1061	1	1061	1	780.00
06/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1211	1	1211	1	0.00
06/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1222	1	1222	1	0.00
06/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2601	3	2601	3	0.00
06/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4367	4	4367	4	0.00
06/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1201	1	1201	1	0.00
06/09/2021	2032 On 04-August-22			Bond Future	10.18	91.3720	10.1819	91.3720	0.00
06/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3630	4	3630	4	0.00
06/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3601	4	3601	4	0.00
06/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3660	4	3660	4	0.00
06/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3500	3	3500	3	0.00
06/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3474	3	3474	3	0.00
06/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3448	3	3448	3	0.00
06/09/2021	2033 On 04-November-21			Bond Future	108.28	108.2704	108.2762	108.2704	8,979.00
06/09/2021	2033 On 03-February-22			Bond Future	109.53	109.5228	109.5268	109.5228	0.00
06/09/2021	2033 On 05-May-22			Bond Future	109.56	109.5566	109.5583	109.5566	0.00
06/09/2021	2033 On 04-August-22			Bond Future	110.91	110.9123	110.9120	110.9123	0.00
06/09/2021	2037 On 04-November-21			Bond Future	10.41	87.9066	10.4133	87.9066	121,572.00
06/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	14173	14	14173	14	0.00
06/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	14122	14	14122	14	0.00
06/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14224	14	14224	14	0.00
06/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11461	12	11461	12	0.00
06/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	7055	7	7055	7	600.00
06/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	37	0	37	0	600.00
06/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	235	0	235	0	0.00
06/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	7	0	7	0	0.00
06/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	7	0	7	0	0.00
06/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	7	0	7	0	0.00
06/09/2021	2037 On 03-February-22			Bond Future	10.60	84.6477	10.6001	84.6477	0.00
06/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6526	7	6526	7	0.00
06/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6478	7	6478	7	0.00
06/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6431	7	6431	7	0.00
06/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1098	1	1098	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
06/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1123	1	1123	1	0.00
06/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1110	1	1110	1	0.00
06/09/2021	2037 On 05-May-22			Bond Future	10.79	85.6422	10.7913	85.6422	0.00
06/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7735	8	7735	8	0.00
06/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7691	8	7691	8	0.00
06/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7646	8	7646	8	0.00
06/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1424	1	1424	1	0.00
06/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1448	1	1448	1	0.00
06/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1436	1	1436	1	0.00
06/09/2021	2037 On 04-August-22			Bond Future	10.99	82.3789	10.9935	82.3789	0.00
06/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3749	4	3749	4	0.00
06/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5490	6	5490	6	0.00
06/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1663	2	1663	2	50.00
06/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3718	4	3718	4	0.00
06/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3687	4	3687	4	0.00
06/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4333	4	4333	4	0.00
06/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4270	4	4270	4	0.00
06/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2908	3	2908	3	50.00
06/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7491	7	7491	7	0.00
06/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4301	4	4301	4	50.00
06/09/2021	2038 On 04-November-21			Bond Future	120.66	120.4949	120.6593	120.4949	5,949.00
06/09/2021	2038 On 03-February-22			Bond Future	120.27	120.1097	120.2738	120.1097	0.00
06/09/2021	2038 On 05-May-22			Bond Future	121.71	121.5484	121.7118	121.5484	0.00
06/09/2021	2038 On 04-August-22			Bond Future	121.40	121.2353	121.3987	121.2353	0.00
06/09/2021	2040 On 04-November-21			Bond Future	10.53	90.2138	10.5349	90.2138	81,998.00
06/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14878	15	14878	15	0.00
06/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14771	15	14771	15	0.00
06/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14825	15	14825	15	0.00
06/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	10	0	10	0	0.00
06/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	10	0	10	0	0.00
06/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	10	0	10	0	0.00
06/09/2021	2040 On 03-February-22			Bond Future	10.72	86.7308	10.7164	86.7308	0.00
06/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6991	7	6991	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
06/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6941	7	6941	7	0.00
06/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	7042	7	7042	7	0.00
06/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1233	1	1233	1	0.00
06/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1220	1	1220	1	0.00
06/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1207	1	1207	1	0.00
06/09/2021	2040 On 05-May-22			Bond Future	10.90	87.7497	10.9017	87.7497	0.00
06/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	8120	8	8120	8	0.00
06/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	8072	8	8072	8	0.00
06/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	932	1	932	1	1,200.00
06/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2690	3	2690	3	1,200.00
06/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13507	14	13507	14	0.00
06/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	8167	8	8167	8	0.00
06/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1600	2	1600	2	0.00
06/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5017	5	5017	5	0.00
06/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1613	2	1613	2	0.00
06/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	607	1	607	1	1,200.00
06/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1627	2	1627	2	0.00
06/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	8898	9	8898	9	0.00
06/09/2021	2040 On 04-August-22			Bond Future	11.10	84.2602	11.0973	84.2602	0.00
06/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	4109	4	4109	4	0.00
06/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	4075	4	4075	4	0.00
06/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	4143	4	4143	4	0.00
06/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4460	4	4460	4	0.00
06/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4527	4	4527	4	0.00
06/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4493	4	4493	4	0.00
06/09/2021	2044 On 04-November-21			Bond Future	10.59	86.7825	10.5944	86.7825	60,612.00
06/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14537	15	14537	15	0.00
06/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14483	15	14483	15	0.00
06/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14590	15	14590	15	0.00
06/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	13	0	13	0	0.00
06/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	14	0	14	0	0.00
06/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	13	0	13	0	0.00
06/09/2021	2044 On 03-February-22			Bond Future	10.77	83.3857	10.7676	83.3857	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
06/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6890	7	6890	7	0.00
06/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6839	7	6839	7	0.00
06/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6789	7	6789	7	0.00
06/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1213	1	1213	1	0.00
06/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1199	1	1199	1	0.00
06/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1186	1	1186	1	0.00
06/09/2021	2044 On 05-May-22			Bond Future	10.94	84.3654	10.9439	84.3654	0.00
06/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	8111	8	8111	8	0.00
06/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	8063	8	8063	8	0.00
06/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	8016	8	8016	8	0.00
06/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1697	2	1697	2	0.00
06/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1683	2	1683	2	0.00
06/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1670	2	1670	2	0.00
06/09/2021	2044 On 04-August-22			Bond Future	11.13	80.9618	11.1298	80.9618	0.00
06/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4245	4	4245	4	0.00
06/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4210	4	4210	4	0.00
06/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4176	4	4176	4	0.00
06/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4516	5	4516	5	0.00
06/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4482	4	4482	4	0.00
06/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4448	4	4448	4	0.00
06/09/2021	2046 On 04-November-21			Bond Future	108.07	108.0661	108.0729	108.0661	17,210.00
06/09/2021	2046 On 03-February-22			Bond Future	109.32	109.3163	109.3211	109.3163	0.00
06/09/2021	2046 On 05-May-22			Bond Future	108.75	108.7437	108.7464	108.7437	0.00
06/09/2021	2046 On 04-August-22			Bond Future	110.09	110.0896	110.0902	110.0896	0.00
06/09/2021	2050 On 04-November-21			Bond Future	111.82	111.1905	111.8196	111.1905	8,607.00
06/09/2021	2050 On 03-February-22			Bond Future	111.13	110.4991	111.1336	110.4991	0.00
06/09/2021	2050 On 05-May-22			Bond Future	112.46	111.8228	112.4624	111.8228	0.00
06/09/2021	2050 On 04-August-22			Bond Future	111.83	111.1892	111.8347	111.1892	0.00
06/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	AL37 On 04-November-21			Index Future	809.05	809.3470	809.0480	809.3470	0.00
06/09/2021	AL37 On 03-February-22			Index Future	818.19	818.5100	818.1890	818.5100	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
06/09/2021	AL37 On 05-May-22			Index Future	827.77	828.1140	827.7690	828.1140	0.00
06/09/2021	AL37 On 04-August-22			Index Future	837.69	838.0600	837.6940	838.0600	0.00
06/09/2021	AL7T On 04-November-21			Index Future	932.06	932.6780	932.0620	932.6780	0.00
06/09/2021	AL7T On 03-February-22			Index Future	942.59	943.2370	942.5920	943.2370	0.00
06/09/2021	AL7T On 05-May-22			Index Future	953.63	954.3050	953.6290	954.3050	0.00
06/09/2021	AL7T On 04-August-22			Index Future	965.06	965.7670	965.0630	965.7670	0.00
06/09/2021	ALBI On 04-November-21			Index Future	820.16	820.5890	820.1560	820.5890	119.00
06/09/2021	ALBI On 03-February-22			Index Future	829.42	829.8790	829.4220	829.8790	0.00
06/09/2021	ALBI On 05-May-22			Index Future	839.13	839.6170	839.1340	839.6170	0.00
06/09/2021	ALBI On 04-August-22			Index Future	849.20	849.7010	849.1950	849.7010	0.00
06/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C303 On 14-August-15			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
06/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2021	ES33 On 04-November-21			Bond Future	11.14	77.5137	11.1433	77.5137	350.00
06/09/2021	ES33 On 03-February-22			Bond Future	11.38	78.4102	11.3790	78.4102	0.00
06/09/2021	ES33 On 05-May-22			Bond Future	11.62	75.5721	11.6159	75.5721	0.00
06/09/2021	ES33 On 04-August-22			Bond Future	11.86	76.4601	11.8627	76.4601	0.00
06/09/2021	ES42 On 04-November-21			Bond Future	11.65	76.0490	11.6451	76.0490	4,779.00
06/09/2021	ES42 On 03-February-22			Bond Future	11.86	76.9293	11.8597	76.9293	0.00
06/09/2021	ES42 On 05-May-22			Bond Future	12.08	73.5926	12.0829	73.5926	0.00
06/09/2021	ES42 On 04-August-22			Bond Future	12.31	74.4559	12.3090	74.4559	0.00
06/09/2021	GOVI On 04-November-21			GOVI	808.58	810.3510	808.5790	810.3510	986.00
06/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	801590	82	801590	82	0.00
06/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	801790	82	801790	82	0.00
06/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	801690	82	801690	82	0.00
06/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 03-February-22			GOVI	817.71	819.5250	817.7140	819.5250	0.00
06/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	249640	27	249640	27	0.00
06/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	249740	27	249740	27	0.00
06/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	249540	27	249540	27	0.00
06/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 05-May-22			GOVI	827.29	829.1420	827.2890	829.1420	0.00
06/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	390490	41	390490	41	0.00
06/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	390590	41	390590	41	0.00
06/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	390390	41	390390	41	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
06/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 04-August-22			GOVI	837.21	839.1000	837.2080	839.1000	0.00
06/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	179380	20	179380	20	0.00
06/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	179480	20	179480	20	0.00
06/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	179280	20	179280	20	0.00
06/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
06/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
06/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2021	IGOV On 04-November-21			Index Future	296.55	296.1830	296.5470	296.1830	475.00
06/09/2021	IGOV On 03-February-22			Index Future	299.97	299.6090	299.9710	299.6090	0.00
06/09/2021	IGOV On 05-May-22			Index Future	303.56	303.1960	303.5550	303.1960	0.00
06/09/2021	IGOV On 04-August-22			Index Future	307.27	306.9090	307.2660	306.9090	0.00
06/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
06/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
06/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
06/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
06/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	30,000.00
06/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.72	96.2950	3.7150	96.2950	0.00
06/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2700	3.7400	96.2700	0.00
06/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.83	96.1850	3.8250	96.1850	0.00
06/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.87	96.1400	3.8700	96.1400	0.00
06/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.02	95.9800	4.0200	95.9800	0.00
06/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.06	95.9300	4.0600	95.9300	0.00
06/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.51	95.5050	4.5050	95.5050	472.00
06/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.79	95.2100	4.7900	95.2100	0.00
06/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	68.00
06/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.35	94.6650	5.3450	94.6650	0.00
06/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.64	94.3750	5.6350	94.3750	0.00
06/09/2021	R023 On 04-November-21			Bond Future	4.95	104.9984	4.9536	104.9984	14,769.00
06/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	144	0	144	0	0.00
06/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	138	0	138	0	0.00
06/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	131	0	131	0	0.00
06/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	200	0	200	0	0.00
06/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	194	0	194	0	0.00
06/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	187	0	187	0	0.00
06/09/2021	R023 On 03-February-22			Bond Future	5.06	106.1871	5.0622	106.1871	0.00
06/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	248	0	248	0	0.00
06/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	242	0	242	0	0.00
06/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	254	0	254	0	0.00
06/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	236	0	236	0	0.00
06/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	245	0	245	0	0.00
06/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	240	0	240	0	0.00
06/09/2021	R023 On 05-May-22			Bond Future	5.16	103.5236	5.1613	103.5236	0.00
06/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	957	1	957	1	0.00
06/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	951	1	951	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
06/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	965	1	965	1	0.00
06/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	57	0	57	0	0.00
06/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	59	0	59	0	0.00
06/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	58	0	58	0	0.00
06/09/2021	R023 On 04-August-22			Bond Future	5.29	104.7512	5.2921	104.7512	0.00
06/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	518	1	518	1	0.00
06/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	513	1	513	1	0.00
06/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	522	1	522	1	0.00
06/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	103	0	103	0	0.00
06/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	105	0	105	0	0.00
06/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	104	0	104	0	0.00
06/09/2021	R035 On 04-November-21			Bond Future	10.18	92.3920	10.1836	92.3920	79,848.00
06/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13919	14	13919	14	0.00
06/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9771	10	9771	10	0.00
06/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	2047	2	2047	2	782.00
06/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20322	20	20322	20	0.00
06/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13867	14	13867	14	0.00
06/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6736	7	6736	7	0.00
06/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	2158	2	2158	2	150.00
06/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13971	14	13971	14	0.00
06/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	6086	6	6086	6	0.00
06/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1668	2	1668	2	400.00
06/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3719	4	3719	4	400.00
06/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3623	4	3623	4	0.00
06/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1636	2	1636	2	350.00
06/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	889	1	889	1	350.00
06/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2132	2	2132	2	0.00
06/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	267	0	267	0	350.00
06/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	856	1	856	1	0.00
06/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	345	0	345	0	782.00
06/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1736	2	1736	2	0.00
06/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2097	2	2097	2	0.00
06/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	8	0	8	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
06/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	78	0	78	0	782.00
06/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1647	2	1647	2	0.00
06/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	9	0	9	0	0.00
06/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
06/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	8	0	8	0	0.00
06/09/2021	R035 On 03-February-22			Bond Future	10.38	93.4380	10.3794	93.4380	0.00
06/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6490	7	6490	7	0.00
06/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5607	6	5607	6	0.00
06/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	1054	1	1054	1	683.00
06/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	2011	2	2011	2	280.00
06/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9617	10	9617	10	0.00
06/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6443	7	6443	7	0.00
06/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6396	7	6396	7	0.00
06/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	7207	7	7207	7	0.00
06/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5516	6	5516	6	0.00
06/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6680	7	6680	7	0.00
06/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3882	4	3882	4	0.00
06/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8872	9	8872	9	0.00
06/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2488	3	2488	3	200.00
06/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2780	3	2780	3	1,600.00
06/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1539	2	1539	2	200.00
06/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3724	4	3724	4	0.00
06/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5882	6	5882	6	0.00
06/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2238	2	2238	2	200.00
06/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4608	5	4608	5	0.00
06/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1383	1	1383	1	1,600.00
06/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2972	3	2972	3	0.00
06/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	653	1	653	1	280.00
06/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1074	1	1074	1	200.00
06/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3272	3	3272	3	0.00
06/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	950	1	950	1	683.00
06/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1147	1	1147	1	0.00
06/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1134	1	1134	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
06/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	554	1	554	1	1,800.00
06/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1414	1	1414	1	280.00
06/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3860	4	3860	4	0.00
06/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1295	1	1295	1	200.00
06/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5645	6	5645	6	0.00
06/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1122	1	1122	1	0.00
06/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2143	2	2143	2	683.00
06/09/2021	R035 On 05-May-22			Bond Future	10.57	90.0573	10.5718	90.0573	0.00
06/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7865	8	7865	8	0.00
06/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7820	8	7820	8	0.00
06/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7775	8	7775	8	0.00
06/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1413	1	1413	1	0.00
06/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1401	1	1401	1	0.00
06/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1389	1	1389	1	0.00
06/09/2021	R035 On 04-August-22			Bond Future	10.77	91.0993	10.7734	91.0993	0.00
06/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3895	4	3895	4	0.00
06/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5223	5	5223	5	0.00
06/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3833	4	3833	4	0.00
06/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3587	4	3587	4	0.00
06/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1585	2	1585	2	100.00
06/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3864	4	3864	4	0.00
06/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4132	4	4132	4	0.00
06/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4415	4	4415	4	100.00
06/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7619	8	7619	8	0.00
06/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4163	4	4163	4	0.00
06/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3064	3	3064	3	100.00
06/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4102	4	4102	4	0.00
06/09/2021	R186 On 04-November-21			Bond Future	7.47	116.7988	7.4655	116.7988	63,183.00
06/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	3091	3	3091	3	0.00
06/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5734	6	5734	6	0.00
06/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	3054	3	3054	3	0.00
06/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1911	2	1911	2	0.00
06/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	3016	3	3016	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
06/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	241	0	241	0	0.00
06/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	234	0	234	0	0.00
06/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	33	0	33	0	15,177.00
06/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	228	0	228	0	0.00
06/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	547	1	547	1	15,177.00
06/09/2021	R186 On 03-February-22			Bond Future	7.65	112.8396	7.6547	112.8396	0.00
06/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	940	1	940	1	0.00
06/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	925	1	925	1	0.00
06/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	956	1	956	1	0.00
06/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2487	2	2487	2	0.00
06/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2543	3	2543	3	0.00
06/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2515	2	2515	2	0.00
06/09/2021	R186 On 05-May-22			Bond Future	7.86	114.1647	7.8554	114.1647	0.00
06/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	3081	3	3081	3	0.00
06/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	2029	2	2029	2	435.00
06/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	4024	4	4024	4	0.00
06/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	3054	3	3054	3	0.00
06/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	3108	3	3108	3	0.00
06/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	961	1	961	1	435.00
06/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1248	1	1248	1	0.00
06/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3320	3	3320	3	0.00
06/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1273	1	1273	1	0.00
06/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1929	2	1929	2	0.00
06/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	906	1	906	1	435.00
06/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1260	1	1260	1	0.00
06/09/2021	R186 On 04-August-22			Bond Future	8.07	110.2195	8.0724	110.2195	0.00
06/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2375	2	2375	2	0.00
06/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2354	2	2354	2	0.00
06/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2396	2	2396	2	0.00
06/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2100	2	2100	2	0.00
06/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2134	2	2134	2	0.00
06/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2117	2	2117	2	0.00
06/09/2021	R197 On 04-November-21			Bond Future	326.63	326.6412	326.6340	326.6412	1,274.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2021	R197 On 03-February-22			Bond Future	322.19	322.1997	322.1870	322.1997	0.00
06/09/2021	R197 On 05-May-22			Bond Future	326.04	326.0591	326.0393	326.0591	0.00
06/09/2021	R197 On 04-August-22			Bond Future	321.69	321.7197	321.6938	321.7197	0.00
06/09/2021	R202 On 04-November-21			Bond Future	240.32	240.4220	240.3172	240.4220	8,324.00
06/09/2021	R202 On 03-February-22			Bond Future	238.73	238.8369	238.7269	238.8369	0.00
06/09/2021	R202 On 05-May-22			Bond Future	241.58	241.6975	241.5813	241.6975	0.00
06/09/2021	R202 On 04-August-22			Bond Future	240.12	240.2403	240.1180	240.2403	0.00
06/09/2021	R209 On 04-November-21			Bond Future	10.15	71.5213	10.1538	71.5213	37,441.00
06/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10623	11	10623	11	0.00
06/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	298	0	298	0	6,000.00
06/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1915	2	1915	2	0.00
06/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10577	11	10577	11	0.00
06/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9791	10	9791	10	0.00
06/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2842	3	2842	3	0.00
06/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1181	1	1181	1	0.00
06/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10669	11	10669	11	0.00
06/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	17	0	17	0	0.00
06/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2092	2	2092	2	3,100.00
06/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1354	1	1354	1	9,250.00
06/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	31	0	31	0	9,000.00
06/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	18	0	18	0	0.00
06/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	19	0	19	0	0.00
06/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	850	1	850	1	150.00
06/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4288	4	4288	4	0.00
06/09/2021	R209 On 03-February-22			Bond Future	10.32	72.3312	10.3238	72.3312	0.00
06/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	5034	5	5034	5	0.00
06/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4994	5	4994	5	0.00
06/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4953	5	4953	5	0.00
06/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1119	1	1119	1	0.00
06/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1106	1	1106	1	0.00
06/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1094	1	1094	1	0.00
06/09/2021	R209 On 05-May-22			Bond Future	10.50	70.0394	10.4958	70.0394	0.00
06/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6339	6	6339	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
06/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6300	6	6300	6	0.00
06/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6262	6	6262	6	0.00
06/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1302	1	1302	1	0.00
06/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1291	1	1291	1	0.00
06/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1279	1	1279	1	0.00
06/09/2021	R209 On 04-August-22			Bond Future	10.67	70.8500	10.6725	70.8500	0.00
06/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3273	3	3273	3	0.00
06/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3219	3	3219	3	0.00
06/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3246	3	3246	3	0.00
06/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3754	4	3754	4	0.00
06/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3782	4	3782	4	0.00
06/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3726	4	3726	4	0.00
06/09/2021	R210 On 04-November-21			Bond Future	211.94	211.6797	211.9384	211.6797	1,486.00
06/09/2021	R210 On 03-February-22			Bond Future	214.39	214.1283	214.3864	214.1283	0.00
06/09/2021	R210 On 05-May-22			Bond Future	214.10	213.8402	214.0966	213.8402	0.00
06/09/2021	R210 On 04-August-22			Bond Future	216.74	216.4864	216.7424	216.4864	0.00
06/09/2021	R212 On 04-November-21			Bond Future	174.98	174.9866	174.9797	174.9866	1,025.00
06/09/2021	R213 On 04-November-21			Bond Future	9.27	87.4668	9.2688	87.4668	10,562.00
06/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9504	10	9504	10	0.00
06/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9457	10	9457	10	0.00
06/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9551	10	9551	10	0.00
06/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	24	0	24	0	0.00
06/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	23	0	23	0	0.00
06/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	23	0	23	0	0.00
06/09/2021	R213 On 03-February-22			Bond Future	9.46	88.4570	9.4568	88.4570	0.00
06/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3973	4	3973	4	0.00
06/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3936	4	3936	4	0.00
06/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4657	5	4657	5	0.00
06/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2660	3	2660	3	0.00
06/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	5052	5	5052	5	0.00
06/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6492	7	6492	7	0.00
06/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1686	2	1686	2	430.00
06/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4736	5	4736	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1523	2	1523	2	220.00
06/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3232	3	3232	3	0.00
06/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	4010	4	4010	4	0.00
06/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	603	1	603	1	200.00
06/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	847	1	847	1	102.00
06/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	4083	4	4083	4	0.00
06/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6788	7	6788	7	0.00
06/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	537	1	537	1	220.00
06/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1208	1	1208	1	430.00
06/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	2980	3	2980	3	0.00
06/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	585	1	585	1	430.00
06/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4498	4	4498	4	0.00
06/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1238	1	1238	1	0.00
06/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	1997	2	1997	2	200.00
06/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5232	5	5232	5	0.00
06/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1612	2	1612	2	102.00
06/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	987	1	987	1	220.00
06/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3204	3	3204	3	0.00
06/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	896	1	896	1	102.00
06/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1010	1	1010	1	200.00
06/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1269	1	1269	1	0.00
06/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1253	1	1253	1	0.00
06/09/2021	R213 On 05-May-22			Bond Future	9.64	85.9638	9.6427	85.9638	0.00
06/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	6208	6	6208	6	0.00
06/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6246	6	6246	6	0.00
06/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	6170	6	6170	6	0.00
06/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1163	1	1163	1	0.00
06/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1184	1	1184	1	0.00
06/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1174	1	1174	1	0.00
06/09/2021	R213 On 04-August-22			Bond Future	9.84	86.9624	9.8387	86.9624	0.00
06/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3392	3	3392	3	0.00
06/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3365	3	3365	3	0.00
06/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3338	3	3338	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
06/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3080	3	3080	3	0.00
06/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3128	3	3128	3	0.00
06/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3104	3	3104	3	0.00
06/09/2021	R214 On 04-November-21			Bond Future	10.54	68.2177	10.5428	68.2177	17,810.00
06/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10251	10	10251	10	0.00
06/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10205	10	10205	10	0.00
06/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	10160	10	10160	10	0.00
06/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	31	0	31	0	0.00
06/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	30	0	30	0	0.00
06/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	31	0	31	0	0.00
06/09/2021	R214 On 03-February-22			Bond Future	10.71	68.9900	10.7135	68.9900	0.00
06/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	5057	5	5057	5	0.00
06/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	5017	5	5017	5	0.00
06/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	5097	5	5097	5	0.00
06/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1231	1	1231	1	0.00
06/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1217	1	1217	1	0.00
06/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1204	1	1204	1	0.00
06/09/2021	R214 On 05-May-22			Bond Future	10.88	66.5205	10.8801	66.5205	0.00
06/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	6132	6	6132	6	0.00
06/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	6093	6	6093	6	0.00
06/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6170	6	6170	6	0.00
06/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1500	2	1500	2	0.00
06/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1487	1	1487	1	0.00
06/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1475	1	1475	1	0.00
06/09/2021	R214 On 04-August-22			Bond Future	11.05	67.2891	11.0532	67.2891	0.00
06/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3353	3	3353	3	0.00
06/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3325	3	3325	3	0.00
06/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3381	3	3381	3	0.00
06/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3764	4	3764	4	0.00
06/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3792	4	3792	4	0.00
06/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3735	4	3735	4	0.00
06/09/2021	R248 On 04-November-21			Bond Future	10.52	86.0704	10.5212	86.0704	167,943.00
06/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14967	15	14967	15	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
06/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14913	15	14913	15	0.00
06/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1268	1	1268	1	0.00
06/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	119	0	119	0	0.00
06/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	987	1	987	1	1,050.00
06/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	15020	15	15020	15	0.00
06/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3287	3	3287	3	1,050.00
06/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3510	3	3510	3	0.00
06/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	13	0	13	0	0.00
06/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1198	1	1198	1	0.00
06/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7719	8	7719	8	0.00
06/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	14	0	14	0	0.00
06/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2992	3	2992	3	0.00
06/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	14	0	14	0	0.00
06/09/2021	R248 On 03-February-22			Bond Future	10.69	87.0448	10.6899	87.0448	0.00
06/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6935	7	6935	7	0.00
06/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6883	7	6883	7	0.00
06/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6832	7	6832	7	0.00
06/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2492	3	2492	3	1,300.00
06/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	720	1	720	1	1,300.00
06/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3927	4	3927	4	0.00
06/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7836	8	7836	8	0.00
06/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1329	1	1329	1	0.00
06/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1357	1	1357	1	0.00
06/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1343	1	1343	1	0.00
06/09/2021	R248 On 05-May-22			Bond Future	10.85	83.6522	10.8543	83.6522	0.00
06/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	8148	8	8148	8	0.00
06/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	8099	8	8099	8	0.00
06/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	8050	8	8050	8	0.00
06/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1724	2	1724	2	0.00
06/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1696	2	1696	2	0.00
06/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1710	2	1710	2	0.00
06/09/2021	R248 On 04-August-22			Bond Future	11.03	84.6190	11.0255	84.6190	0.00
06/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4327	4	4327	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
06/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4291	4	4291	4	0.00
06/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4255	4	4255	4	0.00
06/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4577	5	4577	5	0.00
06/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4542	5	4542	5	0.00
06/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4507	4	4507	4	0.00