



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 October 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	2025 On 04-November-21			Bond Future	155.41	155.1132	155.4051	155.1132	5,487.00
01/10/2021	2025 On 03-February-22			Bond Future	155.59	155.3001	155.5948	155.3001	0.00
01/10/2021	2025 On 05-May-22			Bond Future	157.47	157.1730	157.4708	157.1730	0.00
01/10/2021	2025 On 04-August-22			Bond Future	157.81	157.5058	157.8069	157.5058	0.00
01/10/2021	2029 On 04-November-21			Bond Future	114.44	114.1316	114.4427	114.1316	2,964.00
01/10/2021	2029 On 03-February-22			Bond Future	115.75	115.4344	115.7487	115.4344	0.00
01/10/2021	2029 On 05-May-22			Bond Future	115.94	115.6270	115.9447	115.6270	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
01/10/2021	2029 On 04-August-22			Bond Future	117.38	117.0612	117.3828	117.0612	0.00
01/10/2021	2030 On 04-November-21			Bond Future	9.30	94.7908	9.3018	94.7908	97,520.00
01/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	6732	7	6732	7	0.00
01/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	6635	7	6635	7	0.00
01/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	885	1	885	1	0.00
01/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	127	0	127	0	3,250.00
01/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	1017	1	1017	1	0.00
01/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	140	0	140	0	300.00
01/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	10662	11	10662	11	0.00
01/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	3320	3	3320	3	29.00
01/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	6683	7	6683	7	0.00
01/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	1161	1	1161	1	0.00
01/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	9828	10	9828	10	0.00
01/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	763	1	763	1	29.00
01/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	7	0	7	0	300.00
01/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	3066	3	3066	3	0.00
01/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
01/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	5791	6	5791	6	0.00
01/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	901	1	901	1	9,100.00
01/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	10	0	10	0	0.00
01/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	11	0	11	0	0.00
01/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1027	1	1027	1	0.00
01/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	1314	1	1314	1	0.00
01/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
01/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	165	0	165	0	0.00
01/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1164	1	1164	1	5,000.00
01/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	3164	3	3164	3	0.00
01/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	10	0	10	0	0.00
01/10/2021	2030 On 03-February-22			Bond Future	9.51	91.8455	9.5107	91.8455	610.00
01/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	6941	7	6941	7	0.00
01/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	2185	2	2185	2	1,000.00
01/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	2737	3	2737	3	0.00
01/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1725	2	1725	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
01/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1750	2	1750	2	0.00
01/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	607	1	607	1	1,000.00
01/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	1529	2	1529	2	0.00
01/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	198	0	198	0	101.00
01/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1776	2	1776	2	0.00
01/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2093	2	2093	2	0.00
01/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	2371	2	2371	2	101.00
01/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	6279	6	6279	6	0.00
01/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	4131	4	4131	4	0.00
01/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2119	2	2119	2	0.00
01/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2146	2	2146	2	0.00
01/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1348	1	1348	1	101.00
01/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	295	0	295	0	1,000.00
01/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	1722	2	1722	2	0.00
01/10/2021	2030 On 05-May-22			Bond Future	9.72	92.9321	9.7248	92.9321	0.00
01/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	669	1	669	1	200.00
01/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	90	0	90	0	200.00
01/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	770	1	770	1	1,800.00
01/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	6950	7	6950	7	0.00
01/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1545	2	1545	2	0.00
01/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	3806	4	3806	4	0.00
01/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	3839	4	3839	4	0.00
01/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	3048	3	3048	3	0.00
01/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	378	0	378	0	1,073.00
01/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	3873	4	3873	4	0.00
01/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	207	0	207	0	1,800.00
01/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	5093	5	5093	5	0.00
01/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1474	1	1474	1	0.00
01/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	5421	5	5421	5	0.00
01/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	8640	9	8640	9	0.00
01/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1490	1	1490	1	200.00
01/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1505	2	1505	2	0.00
01/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	3455	3	3455	3	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
01/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	6975	7	6975	7	0.00
01/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	634	1	634	1	1,800.00
01/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	1925	2	1925	2	1,073.00
01/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	10864	11	10864	11	0.00
01/10/2021	2030 On 04-August-22			Bond Future	9.96	90.0105	9.9562	90.0105	0.00
01/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	334	0	334	0	800.00
01/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1824	2	1824	2	0.00
01/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	979	1	979	1	800.00
01/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1844	2	1844	2	0.00
01/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	5859	6	5859	6	0.00
01/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1865	2	1865	2	0.00
01/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	3811	4	3811	4	0.00
01/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1205	1	1205	1	800.00
01/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	3840	4	3840	4	0.00
01/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	3870	4	3870	4	0.00
01/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	5510	6	5510	6	0.00
01/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	8835	9	8835	9	0.00
01/10/2021	2032 On 04-November-21			Bond Future	9.97	89.9502	9.9669	89.9502	125,821.00
01/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	9538	10	9538	10	0.00
01/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	14848	15	14848	15	0.00
01/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	74	0	74	0	700.00
01/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	9487	10	9487	10	0.00
01/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	9437	9	9437	9	0.00
01/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	720	1	720	1	700.00
01/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	1534	2	1534	2	0.00
01/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
01/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	3943	4	3943	4	0.00
01/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2032 On 03-February-22			Bond Future	10.18	90.9548	10.1763	90.9548	0.00
01/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	4781	5	4781	5	0.00
01/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	1326	1	1326	1	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	662	1	662	1	1,050.00
01/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	745	1	745	1	210.00
01/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	4997	5	4997	5	0.00
01/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	2631	3	2631	3	0.00
01/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1968	2	1968	2	0.00
01/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	206	0	206	0	97.00
01/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2979	3	2979	3	0.00
01/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	111	0	111	0	198.00
01/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2943	3	2943	3	0.00
01/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	3740	4	3740	4	0.00
01/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	835	1	835	1	0.00
01/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	5795	6	5795	6	0.00
01/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	3273	3	3273	3	0.00
01/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	678	1	678	1	400.00
01/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	3780	4	3780	4	0.00
01/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	1118	1	1118	1	0.00
01/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2908	3	2908	3	0.00
01/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2872	3	2872	3	0.00
01/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1492	1	1492	1	0.00
01/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1471	1	1471	1	0.00
01/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	3249	3	3249	3	198.00
01/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	7777	8	7777	8	0.00
01/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1068	1	1068	1	97.00
01/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1431	1	1431	1	198.00
01/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1279	1	1279	1	210.00
01/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	1644	2	1644	2	400.00
01/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	4182	4	4182	4	0.00
01/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	556	1	556	1	210.00
01/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1083	1	1083	1	1,050.00
01/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	2927	3	2927	3	900.00
01/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1451	1	1451	1	0.00
01/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2176	2	2176	2	97.00
01/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	6415	6	6415	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
01/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	714	1	714	1	400.00
01/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	4008	4	4008	4	0.00
01/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	3798	4	3798	4	1,050.00
01/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	4226	4	4226	4	0.00
01/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	766	1	766	1	900.00
01/10/2021	2032 On 05-May-22			Bond Future	10.39	87.8837	10.3871	87.8837	0.00
01/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	786	1	786	1	780.00
01/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	2037	2	2037	2	780.00
01/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	4844	5	4844	5	0.00
01/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	4766	5	4766	5	0.00
01/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	5399	5	5399	5	0.00
01/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	4805	5	4805	5	0.00
01/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1144	1	1144	1	780.00
01/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1333	1	1333	1	0.00
01/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1347	1	1347	1	0.00
01/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1320	1	1320	1	0.00
01/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	3197	3	3197	3	0.00
01/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	5424	5	5424	5	0.00
01/10/2021	2032 On 04-August-22			Bond Future	10.61	88.9035	10.6074	88.9035	0.00
01/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	6430	6	6430	6	0.00
01/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	7573	8	7573	8	0.00
01/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	2024	2	2024	2	0.00
01/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	2001	2	2001	2	0.00
01/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	344	0	344	0	800.00
01/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	1067	1	1067	1	800.00
01/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	2048	2	2048	2	0.00
01/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	4231	4	4231	4	0.00
01/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4198	4	4198	4	0.00
01/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	6023	6	6023	6	0.00
01/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	9787	10	9787	10	0.00
01/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	4166	4	4166	4	0.00
01/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1028	1	1028	1	0.00
01/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1305	1	1305	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2021	2033 On 04-November-21			Bond Future	108.19	108.0466	108.1905	108.0466	9,522.00
01/10/2021	2033 On 03-February-22			Bond Future	109.43	109.2800	109.4252	109.2800	0.00
01/10/2021	2033 On 05-May-22			Bond Future	109.46	109.3181	109.4648	109.3181	0.00
01/10/2021	2033 On 04-August-22			Bond Future	110.82	110.6741	110.8224	110.6741	0.00
01/10/2021	2037 On 04-November-21			Bond Future	10.70	85.7127	10.7039	85.7127	120,841.00
01/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	12241	12	12241	12	0.00
01/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	12190	12	12190	12	0.00
01/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	12292	12	12292	12	0.00
01/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	9503	9	9503	9	0.00
01/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	5000	5	5000	5	600.00
01/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
01/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	4	0	4	0	600.00
01/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	105	0	105	0	0.00
01/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
01/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
01/10/2021	2037 On 03-February-22			Bond Future	10.90	82.4158	10.9042	82.4158	0.00
01/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	4526	4	4526	4	0.00
01/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	4481	4	4481	4	0.00
01/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	4437	4	4437	4	0.00
01/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1057	1	1057	1	0.00
01/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1087	1	1087	1	0.00
01/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1072	1	1072	1	0.00
01/10/2021	2037 On 05-May-22			Bond Future	11.11	83.3910	11.1061	83.3910	0.00
01/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	5699	6	5699	6	0.00
01/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	5612	5	5612	5	0.00
01/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	5655	6	5655	6	0.00
01/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1361	1	1361	1	0.00
01/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1388	1	1388	1	0.00
01/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1374	1	1374	1	0.00
01/10/2021	2037 On 04-August-22			Bond Future	11.32	80.1024	11.3209	80.1024	0.00
01/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	757	1	757	1	50.00
01/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	2219	2	2219	2	0.00
01/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3704	4	3704	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
01/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	2168	2	2168	2	0.00
01/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	2193	2	2193	2	0.00
01/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	4807	5	4807	5	0.00
01/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	4732	5	4732	5	0.00
01/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	3115	3	3115	3	50.00
01/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	4769	5	4769	5	50.00
01/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	8579	9	8579	9	0.00
01/10/2021	2038 On 04-November-21			Bond Future	121.38	120.4752	121.3783	120.4752	5,979.00
01/10/2021	2038 On 03-February-22			Bond Future	120.98	120.0686	120.9817	120.0686	0.00
01/10/2021	2038 On 05-May-22			Bond Future	122.44	121.5169	122.4406	121.5169	0.00
01/10/2021	2038 On 04-August-22			Bond Future	122.14	121.2055	122.1402	121.2055	0.00
01/10/2021	2040 On 04-November-21			Bond Future	10.87	87.5628	10.8675	87.5628	81,537.00
01/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	12508	12	12508	12	0.00
01/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	12454	12	12454	12	0.00
01/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	12401	12	12401	12	0.00
01/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2040 On 03-February-22			Bond Future	11.06	84.0363	11.0642	84.0363	0.00
01/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	4629	5	4629	5	0.00
01/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	4582	4	4582	4	0.00
01/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	4677	5	4677	5	0.00
01/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1275	1	1275	1	0.00
01/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1259	1	1259	1	0.00
01/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1243	1	1243	1	0.00
01/10/2021	2040 On 05-May-22			Bond Future	11.26	85.0308	11.2620	85.0308	0.00
01/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	282	0	282	0	1,200.00
01/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	5721	6	5721	6	0.00
01/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	5676	6	5676	6	0.00
01/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	5766	6	5766	6	0.00
01/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	1191	1	1191	1	1,200.00
01/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	11066	11	11066	11	0.00
01/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	585	1	585	1	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1634	2	1634	2	0.00
01/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1619	2	1619	2	0.00
01/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	5937	6	5937	6	0.00
01/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1650	2	1650	2	0.00
01/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	10667	11	10667	11	0.00
01/10/2021	2040 On 04-August-22			Bond Future	11.47	81.5105	11.4722	81.5105	0.00
01/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	2333	2	2333	2	0.00
01/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	2306	2	2306	2	0.00
01/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	2360	2	2360	2	0.00
01/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	5122	5	5122	5	0.00
01/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	5203	5	5203	5	0.00
01/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	5163	5	5163	5	0.00
01/10/2021	2044 On 04-November-21			Bond Future	10.89	84.4691	10.8889	84.4691	62,280.00
01/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	12396	12	12396	12	0.00
01/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	12343	12	12343	12	0.00
01/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	12450	12	12450	12	0.00
01/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	1	0	1	0	0.00
01/10/2021	2044 On 03-February-22			Bond Future	11.08	81.0332	11.0755	81.0332	0.00
01/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	4766	5	4766	5	0.00
01/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	4718	5	4718	5	0.00
01/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	4670	5	4670	5	0.00
01/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1258	1	1258	1	0.00
01/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1242	1	1242	1	0.00
01/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1226	1	1226	1	0.00
01/10/2021	2044 On 05-May-22			Bond Future	11.26	81.9921	11.2628	81.9921	0.00
01/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	5856	6	5856	6	0.00
01/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	5810	6	5810	6	0.00
01/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	5765	6	5765	6	0.00
01/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1626	2	1626	2	0.00
01/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1611	2	1611	2	0.00
01/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1596	2	1596	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
01/10/2021	2044 On 04-August-22			Bond Future	11.46	78.5618	11.4615	78.5618	0.00
01/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2513	2	2513	2	0.00
01/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	2485	2	2485	2	0.00
01/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	2457	2	2457	2	0.00
01/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	5001	5	5001	5	0.00
01/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	4960	5	4960	5	0.00
01/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	4920	5	4920	5	0.00
01/10/2021	2046 On 04-November-21			Bond Future	108.44	107.8588	108.4438	107.8588	17,227.00
01/10/2021	2046 On 03-February-22			Bond Future	109.68	109.0901	109.6814	109.0901	0.00
01/10/2021	2046 On 05-May-22			Bond Future	109.12	108.5209	109.1190	108.5209	0.00
01/10/2021	2046 On 04-August-22			Bond Future	110.47	109.8673	110.4726	109.8673	0.00
01/10/2021	2050 On 04-November-21			Bond Future	111.78	110.9189	111.7811	110.9189	8,607.00
01/10/2021	2050 On 03-February-22			Bond Future	111.08	110.2042	111.0758	110.2042	0.00
01/10/2021	2050 On 05-May-22			Bond Future	112.42	111.5333	112.4152	111.5333	0.00
01/10/2021	2050 On 04-August-22			Bond Future	111.79	110.8976	111.7900	110.8976	0.00
01/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	AL37 On 04-November-21			Index Future	801.80	802.2060	801.8040	802.2060	0.00
01/10/2021	AL37 On 03-February-22			Index Future	810.76	811.1650	810.7560	811.1650	0.00
01/10/2021	AL37 On 05-May-22			Index Future	820.33	820.7490	820.3330	820.7490	0.00
01/10/2021	AL37 On 04-August-22			Index Future	830.21	830.6290	830.2070	830.6290	0.00
01/10/2021	AL7T On 04-November-21			Index Future	910.30	910.2600	910.3030	910.2600	0.00
01/10/2021	AL7T On 03-February-22			Index Future	920.47	920.4250	920.4670	920.4250	0.00
01/10/2021	AL7T On 05-May-22			Index Future	931.34	931.3010	931.3400	931.3010	0.00
01/10/2021	AL7T On 04-August-22			Index Future	942.55	942.5120	942.5500	942.5120	0.00
01/10/2021	ALBI On 04-November-21			Index Future	803.82	803.0760	803.8210	803.0760	119.00
01/10/2021	ALBI On 03-February-22			Index Future	812.80	812.0450	812.7960	812.0450	0.00
01/10/2021	ALBI On 05-May-22			Index Future	822.40	821.6400	822.3970	821.6400	0.00
01/10/2021	ALBI On 04-August-22			Index Future	832.30	831.5310	832.2960	831.5310	0.00
01/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C023 On 28-February-23			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
01/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2021	ES33 On 04-November-21			Bond Future	11.44	75.7670	11.4364	75.7670	350.00
01/10/2021	ES33 On 03-February-22			Bond Future	11.69	76.6319	11.6868	76.6319	0.00
01/10/2021	ES33 On 05-May-22			Bond Future	11.94	73.7788	11.9353	73.7788	0.00
01/10/2021	ES33 On 04-August-22			Bond Future	12.20	74.6465	12.1955	74.6465	0.00
01/10/2021	ES42 On 04-November-21			Bond Future	11.94	74.0448	11.9410	74.0448	4,779.00
01/10/2021	ES42 On 03-February-22			Bond Future	12.17	74.8903	12.1702	74.8903	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
01/10/2021	ES42 On 05-May-22			Bond Future	12.41	71.5353	12.4059	71.5353	0.00
01/10/2021	ES42 On 04-August-22			Bond Future	12.65	72.3752	12.6457	72.3752	0.00
01/10/2021	GOVI On 04-November-21			GOVI	793.73	793.0560	793.7310	793.0560	993.00
01/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	653110	65	653110	65	0.00
01/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	653210	65	653210	65	0.00
01/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	653310	65	653310	65	0.00
01/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 03-February-22			GOVI	802.59	801.9130	802.5930	801.9130	0.00
01/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	98430	9	98430	9	0.00
01/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	98530	9	98530	9	0.00
01/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	98330	9	98330	9	0.00
01/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 05-May-22			GOVI	812.07	811.3870	812.0740	811.3870	0.00
01/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	238340	23	238340	23	0.00
01/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	238440	23	238440	23	0.00
01/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	238240	23	238240	23	0.00
01/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 04-August-22			GOVI	821.85	821.1550	821.8480	821.1550	0.00
01/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	25780	2	25780	2	0.00
01/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	25880	2	25880	2	0.00
01/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	25680	2	25680	2	0.00
01/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
01/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
01/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2021	IGOV On 04-November-21			Index Future	296.74	295.8270	296.7350	295.8270	511.00
01/10/2021	IGOV On 03-February-22			Index Future	300.12	299.2040	300.1210	299.2040	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
01/10/2021	IGOV On 05-May-22			Index Future	303.74	302.8120	303.7390	302.8120	0.00
01/10/2021	IGOV On 04-August-22			Index Future	307.47	306.5280	307.4670	306.5280	0.00
01/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
01/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
01/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
01/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
01/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2650	3.7400	96.2650	50,000.00
01/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.1100	3.9050	96.1100	0.00
01/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.96	96.0500	3.9600	96.0500	0.00
01/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8300	4.1700	95.8300	0.00
01/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7950	4.2250	95.7950	0.00
01/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.75	95.2500	4.7500	95.2500	472.00
01/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.93	95.0550	4.9250	95.0550	0.00
01/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.51	94.5200	5.5100	94.5200	68.00
01/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.67	94.3600	5.6650	94.3600	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
01/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.13	93.8650	6.1250	93.8650	0.00
01/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.31	93.7050	6.3050	93.7050	0.00
01/10/2021	R023 On 04-November-21			Bond Future	5.20	104.6651	5.2005	104.6651	14,079.00
01/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	20	0	20	0	0.00
01/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	18	0	18	0	0.00
01/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	16	0	16	0	0.00
01/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	401	0	401	0	0.00
01/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	390	0	390	0	0.00
01/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	379	0	379	0	0.00
01/10/2021	R023 On 03-February-22			Bond Future	5.39	105.8340	5.3854	105.8340	0.00
01/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	74	0	74	0	0.00
01/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	70	0	70	0	0.00
01/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	78	0	78	0	0.00
01/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	393	0	393	0	0.00
01/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	406	0	406	0	0.00
01/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	400	0	400	0	0.00
01/10/2021	R023 On 05-May-22			Bond Future	5.57	103.1748	5.5742	103.1748	0.00
01/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	664	1	664	1	0.00
01/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	657	1	657	1	0.00
01/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	671	1	671	1	0.00
01/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	91	0	91	0	0.00
01/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	93	0	93	0	0.00
01/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	92	0	92	0	0.00
01/10/2021	R023 On 04-August-22			Bond Future	5.89	104.3977	5.8891	104.3977	0.00
01/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	293	0	293	0	0.00
01/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	290	0	290	0	0.00
01/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	297	0	297	0	0.00
01/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	208	0	208	0	0.00
01/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	212	0	212	0	0.00
01/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	210	0	210	0	0.00
01/10/2021	R035 On 04-November-21			Bond Future	10.49	90.0487	10.4923	90.0487	79,859.00
01/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	11873	12	11873	12	0.00
01/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	581	1	581	1	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	4572	4	4572	4	0.00
01/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	18284	18	18284	18	0.00
01/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	7673	7	7673	7	0.00
01/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	519	0	519	0	782.00
01/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	11820	12	11820	12	0.00
01/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	11925	12	11925	12	0.00
01/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	1608	2	1608	2	0.00
01/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	313	0	313	0	350.00
01/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	328	0	328	0	400.00
01/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	1687	2	1687	2	400.00
01/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	3913	4	3913	4	0.00
01/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	211	0	211	0	782.00
01/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	2247	2	2247	2	0.00
01/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	18	0	18	0	782.00
01/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	863	1	863	1	0.00
01/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	2795	3	2795	3	0.00
01/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	912	1	912	1	350.00
01/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	2848	3	2848	3	0.00
01/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
01/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	141	0	141	0	350.00
01/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	1	0	0.00
01/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	2109	2	2109	2	0.00
01/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
01/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	1	0	0.00
01/10/2021	R035 On 03-February-22			Bond Future	10.70	91.0544	10.7029	91.0544	0.00
01/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	4828	5	4828	5	0.00
01/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	1041	1	1041	1	500.00
01/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	763	1	763	1	280.00
01/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	3606	3	3606	3	0.00
01/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	7468	7	7468	7	0.00
01/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	259	0	259	0	683.00
01/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	4421	4	4421	4	0.00
01/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	1272	1	1272	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
01/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	2022	2	2022	2	0.00
01/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	3857	4	3857	4	0.00
01/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	483	0	483	0	200.00
01/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	1297	1	1297	1	1,600.00
01/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	4601	4	4601	4	0.00
01/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	1085	1	1085	1	200.00
01/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	6733	7	6733	7	0.00
01/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	3523	3	3523	3	0.00
01/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	5105	5	5105	5	0.00
01/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	4333	4	4333	4	0.00
01/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	2147	2	2147	2	0.00
01/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	4377	4	4377	4	0.00
01/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1142	1	1142	1	0.00
01/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1158	1	1158	1	0.00
01/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	923	1	923	1	683.00
01/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	588	1	588	1	280.00
01/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	1068	1	1068	1	200.00
01/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	3943	4	3943	4	0.00
01/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1456	2	1456	2	1,600.00
01/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	3563	4	3563	4	0.00
01/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	5626	6	5626	6	0.00
01/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	2610	3	2610	3	200.00
01/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	3604	4	3604	4	500.00
01/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	4031	4	4031	4	0.00
01/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	1000	1	1000	1	500.00
01/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1127	1	1127	1	0.00
01/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	479	1	479	1	1,800.00
01/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1495	2	1495	2	280.00
01/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	4686	5	4686	5	0.00
01/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	2481	3	2481	3	683.00
01/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	6924	7	6924	7	0.00
01/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1344	1	1344	1	200.00
01/10/2021	R035 On 05-May-22			Bond Future	10.91	87.6531	10.9069	87.6531	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
01/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	5759	6	5759	6	0.00
01/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	5715	6	5715	6	0.00
01/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	5672	6	5672	6	0.00
01/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1399	1	1399	1	0.00
01/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1385	1	1385	1	0.00
01/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1372	1	1372	1	0.00
01/10/2021	R035 On 04-August-22			Bond Future	11.12	88.6679	11.1220	88.6679	0.00
01/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	2313	2	2313	2	0.00
01/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	3428	3	3428	3	0.00
01/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	2059	2	2059	2	0.00
01/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	693	1	693	1	100.00
01/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	2261	2	2261	2	0.00
01/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	2287	2	2287	2	0.00
01/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	4666	5	4666	5	0.00
01/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	4702	5	4702	5	0.00
01/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3381	3	3381	3	100.00
01/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	4999	5	4999	5	100.00
01/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	8838	9	8838	9	0.00
01/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	4630	5	4630	5	0.00
01/10/2021	R186 On 04-November-21			Bond Future	7.70	115.7533	7.6974	115.7533	64,450.00
01/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1997	2	1997	2	0.00
01/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	4669	5	4669	5	0.00
01/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1961	2	1961	2	0.00
01/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1924	2	1924	2	0.00
01/10/2021	R186 On 04-November-21		Call	Bond Future	15695	16	15695	16	0.00
01/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	921	1	921	1	0.00
01/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	189	0	189	0	0.00
01/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
01/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	182	0	182	0	0.00
01/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	8	0	8	0	15,177.00
01/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	175	0	175	0	0.00
01/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	597	1	597	1	15,177.00
01/10/2021	R186 On 03-February-22			Bond Future	7.91	111.7649	7.9058	111.7649	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
01/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	480	0	480	0	0.00
01/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	470	0	470	0	0.00
01/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	490	1	490	1	0.00
01/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3089	3	3089	3	0.00
01/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3156	3	3156	3	0.00
01/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3123	3	3123	3	0.00
01/10/2021	R186 On 05-May-22			Bond Future	8.12	113.0866	8.1213	113.0866	0.00
01/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	1394	1	1394	1	435.00
01/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	3134	3	3134	3	0.00
01/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	2257	2	2257	2	0.00
01/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	198	0	198	0	3,600.00
01/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	2281	2	2281	2	0.00
01/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	784	1	784	1	3,600.00
01/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	556	1	556	1	435.00
01/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	2305	2	2305	2	0.00
01/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1514	1	1514	1	0.00
01/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	3985	4	3985	4	0.00
01/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3386	3	3386	3	0.00
01/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1530	2	1530	2	0.00
01/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1546	2	1546	2	0.00
01/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1084	1	1084	1	4,035.00
01/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	5942	6	5942	6	0.00
01/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2364	2	2364	2	0.00
01/10/2021	R186 On 04-August-22			Bond Future	8.36	109.1301	8.3567	109.1301	0.00
01/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1682	2	1682	2	0.00
01/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1700	2	1700	2	0.00
01/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1718	2	1718	2	0.00
01/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2501	2	2501	2	0.00
01/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2521	2	2521	2	0.00
01/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2542	3	2542	3	0.00
01/10/2021	R197 On 04-November-21			Bond Future	327.88	327.7263	327.8772	327.7263	1,274.00
01/10/2021	R197 On 03-February-22			Bond Future	323.38	323.2316	323.3832	323.2316	0.00
01/10/2021	R197 On 05-May-22			Bond Future	327.28	327.1302	327.2826	327.1302	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
01/10/2021	R197 On 04-August-22			Bond Future	322.96	322.8039	322.9567	322.8039	0.00
01/10/2021	R202 On 04-November-21			Bond Future	240.38	240.6467	240.3784	240.6467	8,374.00
01/10/2021	R202 On 03-February-22			Bond Future	238.75	239.0194	238.7472	239.0194	0.00
01/10/2021	R202 On 05-May-22			Bond Future	241.63	241.9019	241.6257	241.9019	0.00
01/10/2021	R202 On 04-August-22			Bond Future	240.17	240.4492	240.1687	240.4492	0.00
01/10/2021	R209 On 04-November-21			Bond Future	10.46	69.5355	10.4626	69.5355	34,323.00
01/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	8826	9	8826	9	0.00
01/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	8	0	8	0	6,000.00
01/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	522	0	522	0	0.00
01/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	8872	9	8872	9	0.00
01/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	8779	9	8779	9	0.00
01/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	174	0	174	0	0.00
01/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	7982	8	7982	8	0.00
01/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	1148	1	1148	1	0.00
01/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	4	0	4	0	9,000.00
01/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	2866	3	2866	3	3,100.00
01/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	1741	2	1741	2	9,250.00
01/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	2	0	2	0	0.00
01/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	937	1	937	1	150.00
01/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	5779	6	5779	6	0.00
01/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	2	0	2	0	0.00
01/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	2	0	2	0	0.00
01/10/2021	R209 On 03-February-22			Bond Future	10.65	70.3121	10.6457	70.3121	0.00
01/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	3271	3	3271	3	0.00
01/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	3234	3	3234	3	0.00
01/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	3198	3	3198	3	0.00
01/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1174	1	1174	1	0.00
01/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1158	1	1158	1	0.00
01/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1142	1	1142	1	0.00
01/10/2021	R209 On 05-May-22			Bond Future	10.83	68.0021	10.8283	68.0021	0.00
01/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	4520	4	4520	4	0.00
01/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	4483	4	4483	4	0.00
01/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	4447	4	4447	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
01/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1313	1	1313	1	0.00
01/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1299	1	1299	1	0.00
01/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1285	1	1285	1	0.00
01/10/2021	R209 On 04-August-22			Bond Future	11.02	68.7896	11.0169	68.7896	0.00
01/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1874	2	1874	2	0.00
01/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1918	2	1918	2	0.00
01/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1896	2	1896	2	0.00
01/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4248	4	4248	4	0.00
01/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4281	4	4281	4	0.00
01/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4215	4	4215	4	0.00
01/10/2021	R210 On 04-November-21			Bond Future	212.69	211.6175	212.6871	211.6175	1,486.00
01/10/2021	R210 On 03-February-22			Bond Future	215.11	214.0332	215.1143	214.0332	0.00
01/10/2021	R210 On 05-May-22			Bond Future	214.85	213.7572	214.8506	213.7572	0.00
01/10/2021	R210 On 04-August-22			Bond Future	217.52	216.4089	217.5155	216.4089	0.00
01/10/2021	R212 On 04-November-21			Bond Future	175.39	175.3341	175.3855	175.3341	4,605.00
01/10/2021	R213 On 04-November-21			Bond Future	9.67	85.2239	9.6663	85.2239	10,441.00
01/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	7304	7	7304	7	0.00
01/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	7256	7	7256	7	0.00
01/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	7352	7	7352	7	0.00
01/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	5	0	5	0	0.00
01/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	5	0	5	0	0.00
01/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	5	0	5	0	0.00
01/10/2021	R213 On 03-February-22			Bond Future	9.87	86.1757	9.8738	86.1757	0.00
01/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	2789	3	2789	3	0.00
01/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	464	0	464	0	220.00
01/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	4369	4	4369	4	0.00
01/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	552	1	552	1	430.00
01/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	3058	3	3058	3	0.00
01/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	1597	2	1597	2	0.00
01/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	2723	3	2723	3	0.00
01/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	2136	2	2136	2	0.00
01/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	1176	1	1176	1	0.00
01/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	2165	2	2165	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
01/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	4648	5	4648	5	0.00
01/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	2254	2	2254	2	0.00
01/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	123	0	123	0	200.00
01/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	2194	2	2194	2	0.00
01/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	191	0	191	0	102.00
01/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	2732	3	2732	3	200.00
01/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	6969	7	6969	7	0.00
01/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	1641	2	1641	2	0.00
01/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	1597	2	1597	2	430.00
01/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	4065	4	4065	4	0.00
01/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	6060	6	6060	6	0.00
01/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	616	1	616	1	220.00
01/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	680	1	680	1	430.00
01/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	1664	2	1664	2	0.00
01/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	1687	2	1687	2	0.00
01/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1295	1	1295	1	200.00
01/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2195	2	2195	2	102.00
01/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1120	1	1120	1	102.00
01/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1258	1	1258	1	220.00
01/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	4364	4	4364	4	0.00
01/10/2021	R213 On 05-May-22			Bond Future	10.08	83.6626	10.0760	83.6626	0.00
01/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	4173	4	4173	4	0.00
01/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	4208	4	4208	4	0.00
01/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	4138	4	4138	4	0.00
01/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1361	1	1361	1	0.00
01/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1388	1	1388	1	0.00
01/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1374	1	1374	1	0.00
01/10/2021	R213 On 04-August-22			Bond Future	10.29	84.6348	10.2906	84.6348	0.00
01/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1910	2	1910	2	0.00
01/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1889	2	1889	2	0.00
01/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1868	2	1868	2	0.00
01/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	3859	4	3859	4	0.00
01/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	3918	4	3918	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
01/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	3888	4	3888	4	0.00
01/10/2021	R214 On 04-November-21			Bond Future	10.85	66.1840	10.8529	66.1840	17,781.00
01/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	8400	8	8400	8	0.00
01/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	8354	8	8354	8	0.00
01/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	8308	8	8308	8	0.00
01/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	4	0	4	0	0.00
01/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	4	0	4	0	0.00
01/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	4	0	4	0	0.00
01/10/2021	R214 On 03-February-22			Bond Future	11.04	66.9231	11.0370	66.9231	0.00
01/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	3237	3	3237	3	0.00
01/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	3201	3	3201	3	0.00
01/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	3274	3	3274	3	0.00
01/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1269	1	1269	1	0.00
01/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1252	1	1252	1	0.00
01/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1236	1	1236	1	0.00
01/10/2021	R214 On 05-May-22			Bond Future	11.21	64.4348	11.2143	64.4348	0.00
01/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	4262	4	4262	4	0.00
01/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	4227	4	4227	4	0.00
01/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	4298	4	4298	4	0.00
01/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1503	2	1503	2	0.00
01/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1488	2	1488	2	0.00
01/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1473	2	1473	2	0.00
01/10/2021	R214 On 04-August-22			Bond Future	11.40	65.1799	11.3997	65.1799	0.00
01/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1926	2	1926	2	0.00
01/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1904	2	1904	2	0.00
01/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1949	2	1949	2	0.00
01/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	4227	4	4227	4	0.00
01/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	4261	4	4261	4	0.00
01/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	4193	4	4193	4	0.00
01/10/2021	R248 On 04-November-21			Bond Future	10.81	83.5882	10.8120	83.5882	168,326.00
01/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	12778	13	12778	13	0.00
01/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	12724	13	12724	13	0.00
01/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	101	0	101	0	1,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	173	0	173	0	0.00
01/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	2	0	2	0	0.00
01/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	12832	13	12832	13	0.00
01/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	1277	1	1277	1	1,050.00
01/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	2	0	2	0	0.00
01/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	4802	5	4802	5	0.00
01/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	1365	1	1365	1	0.00
01/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	9779	10	9779	10	0.00
01/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	4074	4	4074	4	0.00
01/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	2	0	2	0	0.00
01/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	2	0	2	0	0.00
01/10/2021	R248 On 03-February-22			Bond Future	10.99	84.5217	10.9941	84.5217	0.00
01/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1539	1	1539	1	1,300.00
01/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	4663	5	4663	5	0.00
01/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	270	0	270	0	1,300.00
01/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	160	0	160	0	0.00
01/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	1024	1	1024	1	0.00
01/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	4614	4	4614	4	0.00
01/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	4566	4	4566	4	0.00
01/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1270	1	1270	1	0.00
01/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	4673	5	4673	5	0.00
01/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	9489	10	9489	10	0.00
01/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	7911	8	7911	8	0.00
01/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1305	1	1305	1	0.00
01/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1288	1	1288	1	0.00
01/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	3677	4	3677	4	0.00
01/10/2021	R248 On 05-May-22			Bond Future	11.17	81.1063	11.1694	81.1063	0.00
01/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	5831	6	5831	6	0.00
01/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	5784	6	5784	6	0.00
01/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	5737	6	5737	6	0.00
01/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1642	2	1642	2	0.00
01/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1610	2	1610	2	0.00
01/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1626	2	1626	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
01/10/2021	R248 On 04-August-22			Bond Future	11.35	82.0444	11.3529	82.0444	0.00
01/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	2535	2	2535	2	0.00
01/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	2477	2	2477	2	0.00
01/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	2506	2	2506	2	0.00
01/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	5012	5	5012	5	0.00
01/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	5054	5	5054	5	0.00
01/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	4970	5	4970	5	0.00