



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For 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
05/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	2025 On 04-November-21			Bond Future	155.54	155.4254	155.5424	155.4254	5,487.00
05/10/2021	2025 On 03-February-22			Bond Future	155.73	155.6148	155.7341	155.6148	0.00
05/10/2021	2025 On 05-May-22			Bond Future	157.60	157.4906	157.6039	157.4906	0.00
05/10/2021	2025 On 04-August-22			Bond Future	157.94	157.8267	157.9361	157.8267	0.00
05/10/2021	2029 On 04-November-21			Bond Future	114.87	114.7940	114.8680	114.7940	2,964.00
05/10/2021	2029 On 03-February-22			Bond Future	116.18	116.1038	116.1794	116.1038	0.00
05/10/2021	2029 On 05-May-22			Bond Future	116.37	116.3036	116.3744	116.3036	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	2029 On 04-August-22			Bond Future	117.81	117.7459	117.8140	117.7459	0.00
05/10/2021	2030 On 04-November-21			Bond Future	9.58	93.9163	9.5769	93.9163	99,173.00
05/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	21	0	21	0	3,250.00
05/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	24	0	24	0	300.00
05/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	9194	10	9194	10	0.00
05/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5280	6	5280	6	0.00
05/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2070	3	2070	3	29.00
05/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	5184	6	5184	6	0.00
05/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	391	1	391	1	0.00
05/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	320	0	320	0	0.00
05/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
05/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	8361	9	8361	9	0.00
05/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	471	1	471	1	0.00
05/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	260	0	260	0	29.00
05/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	5232	6	5232	6	0.00
05/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	27	0	27	0	0.00
05/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1868	1	1868	1	0.00
05/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1679	1	1679	1	9,100.00
05/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	28	0	28	0	0.00
05/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	7253	7	7253	7	0.00
05/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	4418	4	4418	4	0.00
05/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
05/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	2069	2	2069	2	5,000.00
05/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	2279	2	2279	2	0.00
05/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	383	0	383	0	0.00
05/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	26	0	26	0	0.00
05/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	1	0	29.00
05/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	4527	4	4527	4	0.00
05/10/2021	2030 On 03-February-22			Bond Future	9.80	90.9607	9.7988	90.9607	1,176.00
05/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	5632	6	5632	6	0.00
05/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1431	2	1431	2	1,000.00
05/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	1870	2	1870	2	0.00
05/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1080	1	1080	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1099	1	1099	1	0.00
05/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1119	1	1119	1	0.00
05/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	937	1	937	1	0.00
05/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	313	0	313	0	1,000.00
05/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	84	0	84	0	101.00
05/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	7649	7	7649	7	0.00
05/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	5321	5	5321	5	0.00
05/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	3263	3	3263	3	101.00
05/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2920	3	2920	3	0.00
05/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2953	3	2953	3	0.00
05/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2986	3	2986	3	0.00
05/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1966	2	1966	2	101.00
05/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	2452	2	2452	2	0.00
05/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	470	0	470	0	1,000.00
05/10/2021	2030 On 05-May-22			Bond Future	10.03	92.0363	10.0277	92.0363	0.00
05/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	2891	3	2891	3	0.00
05/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	5716	6	5716	6	0.00
05/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1016	1	1016	1	0.00
05/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	389	0	389	0	200.00
05/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	457	1	457	1	1,800.00
05/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	42	0	42	0	200.00
05/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	2863	3	2863	3	0.00
05/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	2920	3	2920	3	0.00
05/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2216	3	2216	3	0.00
05/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	205	0	205	0	1,073.00
05/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	105	0	105	0	1,800.00
05/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	10045	9	10045	9	0.00
05/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	6647	6	6647	6	0.00
05/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	6287	6	6287	6	0.00
05/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	2029	2	2029	2	0.00
05/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	2068	2	2068	2	0.00
05/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	8309	8	8309	8	0.00
05/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	12323	12	12323	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	4432	4	4432	4	1,073.00
05/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2600	2	2600	2	1,073.00
05/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	907	1	907	1	1,800.00
05/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	2048	2	2048	2	200.00
05/10/2021	2030 On 04-August-22			Bond Future	10.28	89.1031	10.2752	89.1031	0.00
05/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1283	1	1283	1	0.00
05/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1268	1	1268	1	0.00
05/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	190	0	190	0	800.00
05/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	627	1	627	1	800.00
05/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	4750	5	4750	5	0.00
05/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1300	2	1300	2	0.00
05/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4774	4	4774	4	0.00
05/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1624	1	1624	1	800.00
05/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6686	6	6686	6	0.00
05/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	10220	10	10220	10	0.00
05/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4842	4	4842	4	0.00
05/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4808	4	4808	4	0.00
05/10/2021	2032 On 04-November-21			Bond Future	10.26	88.9063	10.2619	88.9063	125,821.00
05/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	8	0	8	0	700.00
05/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	7822	9	7822	9	0.00
05/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	13129	14	13129	14	0.00
05/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	207	0	207	0	700.00
05/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	7721	8	7721	8	0.00
05/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	7771	8	7771	8	0.00
05/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	4	0	4	0	0.00
05/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
05/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	5596	5	5596	5	0.00
05/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	2739	2	2739	2	0.00
05/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	4	0	4	0	0.00
05/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	4	0	4	0	0.00
05/10/2021	2032 On 03-February-22			Bond Future	10.48	89.8987	10.4839	89.8987	1,350.00
05/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	3680	4	3680	4	0.00
05/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	3489	4	3489	4	0.00

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05/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	1968	2	1968	2	0.00
05/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	1693	2	1693	2	0.00
05/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	738	1	738	1	900.00
05/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1192	1	1192	1	0.00
05/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	38	0	38	0	198.00
05/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	77	0	77	0	97.00
05/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	1939	2	1939	2	0.00
05/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	366	0	366	0	210.00
05/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	317	0	317	0	1,050.00
05/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	4397	5	4397	5	0.00
05/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	2593	3	2593	3	0.00
05/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	2626	3	2626	3	0.00
05/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2205	3	2205	3	0.00
05/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	1883	2	1883	2	0.00
05/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	1911	2	1911	2	0.00
05/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	600	1	600	1	0.00
05/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	326	0	326	0	400.00
05/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	420	1	420	1	0.00
05/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	9442	9	9442	9	0.00
05/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	5568	5	5568	5	0.00
05/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	4469	4	4469	4	198.00
05/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	4077	4	4077	4	900.00
05/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	2212	2	2212	2	0.00
05/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	2240	2	2240	2	0.00
05/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1949	2	1949	2	210.00
05/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	2444	2	2444	2	400.00
05/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1652	1	1652	1	97.00
05/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	2157	2	2157	2	198.00
05/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1674	1	1674	1	1,050.00
05/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	895	1	895	1	210.00
05/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	5619	5	5619	5	0.00
05/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	5367	5	5367	5	0.00
05/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	5121	5	5121	5	1,050.00

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05/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	2185	2	2185	2	0.00
05/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	8025	7	8025	7	0.00
05/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	3138	3	3138	3	97.00
05/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	1211	1	1211	1	900.00
05/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	1135	1	1135	1	400.00
05/10/2021	2032 On 05-May-22			Bond Future	10.71	86.8145	10.7091	86.8145	0.00
05/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	3647	4	3647	4	0.00
05/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1329	2	1329	2	780.00
05/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	436	1	436	1	780.00
05/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	3579	4	3579	4	0.00
05/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4139	5	4139	5	0.00
05/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	3613	4	3613	4	0.00
05/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1904	2	1904	2	0.00
05/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1647	1	1647	1	780.00
05/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1922	2	1922	2	0.00
05/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	6837	6	6837	6	0.00
05/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	4252	4	4252	4	0.00
05/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1885	2	1885	2	0.00
05/10/2021	2032 On 04-August-22			Bond Future	10.94	87.8208	10.9444	87.8208	0.00
05/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5132	6	5132	6	0.00
05/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1353	2	1353	2	0.00
05/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1372	2	1372	2	0.00
05/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	6184	7	6184	7	0.00
05/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1390	2	1390	2	0.00
05/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	660	1	660	1	800.00
05/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	186	0	186	0	800.00
05/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	11417	11	11417	11	0.00
05/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	7403	7	7403	7	0.00
05/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	5371	5	5371	5	0.00
05/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	5333	5	5333	5	0.00
05/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1426	1	1426	1	0.00
05/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1795	2	1795	2	800.00
05/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	5295	5	5295	5	0.00

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05/10/2021	2033 On 04-November-21			Bond Future	108.69	108.3347	108.6934	108.3347	9,522.00
05/10/2021	2033 On 03-February-22			Bond Future	109.93	109.5706	109.9341	109.5706	0.00
05/10/2021	2033 On 05-May-22			Bond Future	109.97	109.6116	109.9742	109.6116	0.00
05/10/2021	2033 On 04-August-22			Bond Future	111.33	110.9709	111.3345	110.9709	0.00
05/10/2021	2037 On 04-November-21			Bond Future	11.00	84.6651	10.9988	84.6651	120,810.00
05/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	10303	11	10303	11	0.00
05/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	10354	11	10354	11	0.00
05/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	3279	4	3279	4	600.00
05/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	7623	8	7623	8	0.00
05/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	10405	11	10405	11	0.00
05/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	12	0	12	0	600.00
05/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	1	0	0.00
05/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	273	0	273	0	0.00
05/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	1	0	0.00
05/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	0.00
05/10/2021	2037 On 03-February-22			Bond Future	11.21	81.3560	11.2111	81.3560	0.00
05/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	3200	4	3200	4	0.00
05/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	3162	4	3162	4	0.00
05/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	3124	4	3124	4	0.00
05/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1640	1	1640	1	0.00
05/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1683	1	1683	1	0.00
05/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1661	1	1661	1	0.00
05/10/2021	2037 On 05-May-22			Bond Future	11.43	82.3182	11.4262	82.3182	0.00
05/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	4341	5	4341	5	0.00
05/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	4303	5	4303	5	0.00
05/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	4265	5	4265	5	0.00
05/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1939	2	1939	2	0.00
05/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1976	2	1976	2	0.00
05/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1957	2	1957	2	0.00
05/10/2021	2037 On 04-August-22			Bond Future	11.66	79.0163	11.6552	79.0163	0.00
05/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	2696	3	2696	3	0.00
05/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	1502	2	1502	2	0.00
05/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	446	1	446	1	50.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	1463	2	1463	2	0.00
05/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	1482	2	1482	2	0.00
05/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	5978	6	5978	6	0.00
05/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	6064	6	6064	6	0.00
05/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	10230	10	10230	10	0.00
05/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	4069	4	4069	4	50.00
05/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	6021	6	6021	6	50.00
05/10/2021	2038 On 04-November-21			Bond Future	121.77	121.7350	121.7747	121.7350	5,979.00
05/10/2021	2038 On 03-February-22			Bond Future	121.38	121.3419	121.3831	121.3419	0.00
05/10/2021	2038 On 05-May-22			Bond Future	122.84	122.8049	122.8405	122.8049	0.00
05/10/2021	2038 On 04-August-22			Bond Future	122.54	122.5088	122.5407	122.5088	0.00
05/10/2021	2040 On 04-November-21			Bond Future	11.17	86.3082	11.1676	86.3082	81,558.00
05/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	10465	11	10465	11	0.00
05/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	10357	11	10357	11	0.00
05/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	10411	11	10411	11	0.00
05/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	3	0	3	0	0.00
05/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	3	0	3	0	0.00
05/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	2	0	2	0	0.00
05/10/2021	2040 On 03-February-22			Bond Future	11.38	82.7672	11.3766	82.7672	2,500.00
05/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	3195	4	3195	4	0.00
05/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	3235	4	3235	4	0.00
05/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	3276	4	3276	4	0.00
05/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1956	2	1956	2	0.00
05/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1932	2	1932	2	0.00
05/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1909	2	1909	2	0.00
05/10/2021	2040 On 05-May-22			Bond Future	11.59	83.7462	11.5879	83.7462	0.00
05/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	4302	5	4302	5	0.00
05/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	133	0	133	0	1,200.00
05/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	4263	5	4263	5	0.00
05/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	688	1	688	1	1,200.00
05/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	4342	5	4342	5	0.00
05/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	9238	10	9238	10	0.00
05/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	854	1	854	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
05/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	2291	2	2291	2	0.00
05/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	2312	2	2312	2	0.00
05/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	7531	7	7531	7	0.00
05/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	2333	2	2333	2	0.00
05/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	12614	12	12614	12	0.00
05/10/2021	2040 On 04-August-22			Bond Future	11.81	80.2099	11.8127	80.2099	0.00
05/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	1547	2	1547	2	0.00
05/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	1568	2	1568	2	0.00
05/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	1588	2	1588	2	0.00
05/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	6476	6	6476	6	0.00
05/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	6522	6	6522	6	0.00
05/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	6569	6	6569	6	0.00
05/10/2021	2044 On 04-November-21			Bond Future	11.18	83.1903	11.1790	83.1903	62,280.00
05/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	10334	11	10334	11	0.00
05/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	10388	11	10388	11	0.00
05/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	10441	11	10441	11	0.00
05/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	4	0	4	0	0.00
05/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	4	0	4	0	0.00
05/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	4	0	4	0	0.00
05/10/2021	2044 On 03-February-22			Bond Future	11.38	79.7396	11.3775	79.7396	0.00
05/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	3374	4	3374	4	0.00
05/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	3292	4	3292	4	0.00
05/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	3333	4	3333	4	0.00
05/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1890	2	1890	2	0.00
05/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1913	2	1913	2	0.00
05/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1867	2	1867	2	0.00
05/10/2021	2044 On 05-May-22			Bond Future	11.58	80.6827	11.5779	80.6827	0.00
05/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	4443	5	4443	5	0.00
05/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	4363	5	4363	5	0.00
05/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	4403	5	4403	5	0.00
05/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	2265	2	2265	2	0.00
05/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	2285	2	2285	2	0.00
05/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	2244	2	2244	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	2044 On 04-August-22			Bond Future	11.79	77.2363	11.7906	77.2363	0.00
05/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	1718	2	1718	2	0.00
05/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	1675	2	1675	2	0.00
05/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	1696	2	1696	2	0.00
05/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	6260	6	6260	6	0.00
05/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	6307	6	6307	6	0.00
05/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	6214	6	6214	6	0.00
05/10/2021	2046 On 04-November-21			Bond Future	109.44	108.4811	109.4383	108.4811	17,227.00
05/10/2021	2046 On 03-February-22			Bond Future	110.69	109.7186	110.6876	109.7186	0.00
05/10/2021	2046 On 05-May-22			Bond Future	110.13	109.1566	110.1315	109.1566	0.00
05/10/2021	2046 On 04-August-22			Bond Future	111.49	110.5103	111.4941	110.5103	0.00
05/10/2021	2050 On 04-November-21			Bond Future	112.69	112.0268	112.6889	112.0268	8,607.00
05/10/2021	2050 On 03-February-22			Bond Future	111.99	111.3239	111.9943	111.3239	0.00
05/10/2021	2050 On 05-May-22			Bond Future	113.34	112.6660	113.3390	112.6660	0.00
05/10/2021	2050 On 04-August-22			Bond Future	112.72	112.0438	112.7213	112.0438	0.00
05/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	AL37 On 04-November-21			Index Future	796.91	798.8800	796.9110	798.8800	0.00
05/10/2021	AL37 On 03-February-22			Index Future	805.81	807.7910	805.8050	807.7910	0.00
05/10/2021	AL37 On 05-May-22			Index Future	815.28	817.3260	815.2780	817.3260	0.00
05/10/2021	AL37 On 04-August-22			Index Future	825.06	827.1610	825.0630	827.1610	0.00
05/10/2021	AL7T On 04-November-21			Index Future	894.81	900.9840	894.8100	900.9840	0.00
05/10/2021	AL7T On 03-February-22			Index Future	904.80	911.0340	904.7960	911.0340	0.00
05/10/2021	AL7T On 05-May-22			Index Future	915.43	921.7880	915.4330	921.7880	0.00
05/10/2021	AL7T On 04-August-22			Index Future	926.42	932.8790	926.4200	932.8790	0.00
05/10/2021	ALBI On 04-November-21			Index Future	790.27	794.9610	790.2650	794.9610	119.00
05/10/2021	ALBI On 03-February-22			Index Future	799.09	803.8280	799.0850	803.8280	0.00
05/10/2021	ALBI On 05-May-22			Index Future	808.48	813.3170	808.4790	813.3170	0.00
05/10/2021	ALBI On 04-August-22			Index Future	818.18	823.1030	818.1820	823.1030	0.00
05/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	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
05/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2021	ES33 On 04-November-21			Bond Future	11.74	74.8755	11.7356	74.8755	350.00
05/10/2021	ES33 On 03-February-22			Bond Future	12.00	75.7298	11.9991	75.7298	0.00
05/10/2021	ES33 On 05-May-22			Bond Future	12.26	72.8654	12.2620	72.8654	0.00
05/10/2021	ES33 On 04-August-22			Bond Future	12.54	73.7214	12.5373	73.7214	0.00
05/10/2021	ES42 On 04-November-21			Bond Future	12.24	73.0085	12.2406	73.0085	4,779.00
05/10/2021	ES42 On 03-February-22			Bond Future	12.48	73.8417	12.4830	73.8417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	ES42 On 05-May-22			Bond Future	12.73	70.4736	12.7338	70.4736	0.00
05/10/2021	ES42 On 04-August-22			Bond Future	12.99	71.3001	12.9891	71.3001	0.00
05/10/2021	GOVI On 04-November-21			GOVI	780.52	785.1240	780.5160	785.1240	993.00
05/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	520960	57	520960	57	0.00
05/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	521060	57	521060	57	0.00
05/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	521160	57	521160	57	0.00
05/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 03-February-22			GOVI	789.23	793.8820	789.2270	793.8820	0.00
05/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	1	0	1	0.00
05/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	1	0	1	0.00
05/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	1	0	1	0.00
05/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	35330	0	35330	0	0.00
05/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	35230	0	35230	0	0.00
05/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	35130	0	35130	0	0.00
05/10/2021	GOVI On 05-May-22			GOVI	798.51	803.2530	798.5050	803.2530	0.00
05/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	102750	15	102750	15	0.00
05/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	102650	15	102650	15	0.00
05/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	102550	15	102550	15	0.00
05/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 04-August-22			GOVI	808.09	812.9180	808.0890	812.9180	0.00
05/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
05/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	111910	6	111910	6	0.00
05/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	111810	6	111810	6	0.00
05/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	111710	6	111710	6	0.00
05/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2021	IGOV On 04-November-21			Index Future	298.20	297.3840	298.2000	297.3840	511.00
05/10/2021	IGOV On 03-February-22			Index Future	301.60	300.7750	301.6020	300.7750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	IGOV On 05-May-22			Index Future	305.22	304.3980	305.2200	304.3980	0.00
05/10/2021	IGOV On 04-August-22			Index Future	308.96	308.1330	308.9550	308.1330	0.00
05/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
05/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
05/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
05/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.69	96.3050	3.6850	96.3050	0.00
05/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.72	96.2700	3.7200	96.2700	50,000.00
05/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.1050	3.8950	96.1050	0.00
05/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0400	3.9500	96.0400	0.00
05/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8200	4.1700	95.8200	0.00
05/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7650	4.2250	95.7650	0.00
05/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.78	95.2200	4.7800	95.2200	472.00
05/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.95	95.0350	4.9500	95.0350	0.00
05/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.59	94.4300	5.5900	94.4300	68.00
05/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.73	94.2700	5.7300	94.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.20	93.7950	6.1950	93.7950	0.00
05/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.38	93.6050	6.3750	93.6050	0.00
05/10/2021	R023 On 04-November-21			Bond Future	5.21	104.6495	5.2138	104.6495	14,079.00
05/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	14	0	14	0	0.00
05/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	11	0	11	0	0.00
05/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	13	0	13	0	0.00
05/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	402	0	402	0	0.00
05/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	413	0	413	0	0.00
05/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	390	0	390	0	0.00
05/10/2021	R023 On 03-February-22			Bond Future	5.40	105.8175	5.4016	105.8175	0.00
05/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	63	0	63	0	0.00
05/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	67	0	67	0	0.00
05/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	71	0	71	0	0.00
05/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	403	0	403	0	0.00
05/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	410	0	410	0	0.00
05/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	417	0	417	0	0.00
05/10/2021	R023 On 05-May-22			Bond Future	5.60	103.1576	5.6023	103.1576	0.00
05/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	638	1	638	1	0.00
05/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	645	1	645	1	0.00
05/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	651	1	651	1	0.00
05/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	94	0	94	0	0.00
05/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	95	0	95	0	0.00
05/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	96	0	96	0	0.00
05/10/2021	R023 On 04-August-22			Bond Future	5.94	104.3797	5.9365	104.3797	0.00
05/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	274	0	274	0	0.00
05/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	277	0	277	0	0.00
05/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	281	0	281	0	0.00
05/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	218	0	218	0	0.00
05/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	220	0	220	0	0.00
05/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	222	0	222	0	0.00
05/10/2021	R035 On 04-November-21			Bond Future	10.80	88.9061	10.7973	88.9061	79,909.00
05/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	118	0	118	0	782.00
05/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	16334	17	16334	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	9872	10	9872	10	0.00
05/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	9924	11	9924	11	0.00
05/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	2850	3	2850	3	0.00
05/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	5757	6	5757	6	0.00
05/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	140	0	140	0	150.00
05/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	57	0	57	0	350.00
05/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	60	0	60	0	400.00
05/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	2285	3	2285	3	0.00
05/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	9977	11	9977	11	0.00
05/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	623	1	623	1	0.00
05/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	668	1	668	1	400.00
05/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	1794	1	1794	1	0.00
05/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	1877	2	1877	2	350.00
05/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	2	0	2	0	0.00
05/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	533	0	533	0	782.00
05/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	369	0	369	0	350.00
05/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	52	0	52	0	782.00
05/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	4477	4	4477	4	0.00
05/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	3796	3	3796	3	0.00
05/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	4541	4	4541	4	0.00
05/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	3617	3	3617	3	0.00
05/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	2	0	2	0	0.00
05/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	2	0	2	0	0.00
05/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
05/10/2021	R035 On 03-February-22			Bond Future	11.02	89.8984	11.0207	89.8984	0.00
05/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	5801	6	5801	6	0.00
05/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	3081	3	3081	3	0.00
05/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	531	1	531	1	500.00
05/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	98	0	98	0	683.00
05/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	3430	4	3430	4	0.00
05/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	2404	3	2404	3	0.00
05/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	363	0	363	0	280.00
05/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	3671	4	3671	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
05/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	5125	6	5125	6	0.00
05/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	3234	4	3234	4	0.00
05/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	2610	3	2610	3	0.00
05/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3007	3	3007	3	0.00
05/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	3044	3	3044	3	0.00
05/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1281	2	1281	2	0.00
05/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	2338	3	2338	3	0.00
05/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	677	1	677	1	0.00
05/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	693	1	693	1	1,600.00
05/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1191	1	1191	1	0.00
05/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	558	1	558	1	200.00
05/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	208	0	208	0	200.00
05/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	7322	7	7322	7	0.00
05/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	5387	5	5387	5	0.00
05/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	5492	5	5492	5	0.00
05/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	3750	3	3750	3	200.00
05/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	4931	4	4931	4	0.00
05/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	4980	5	4980	5	500.00
05/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	2226	2	2226	2	1,600.00
05/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1781	2	1781	2	0.00
05/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1803	2	1803	2	0.00
05/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	1673	1	1673	1	200.00
05/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	1573	1	1573	1	500.00
05/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	952	1	952	1	280.00
05/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	1460	1	1460	1	683.00
05/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	6257	6	6257	6	0.00
05/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	2068	2	2068	2	200.00
05/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	3587	3	3587	3	683.00
05/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	2281	2	2281	2	280.00
05/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	8735	8	8735	8	0.00
05/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1758	2	1758	2	0.00
05/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	783	1	783	1	1,800.00
05/10/2021	R035 On 05-May-22			Bond Future	11.24	86.4829	11.2386	86.4829	0.00

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05/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	4360	5	4360	5	0.00
05/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	4284	5	4284	5	0.00
05/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	4322	5	4322	5	0.00
05/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1991	2	1991	2	0.00
05/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	2010	2	2010	2	0.00
05/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1972	2	1972	2	0.00
05/10/2021	R035 On 04-August-22			Bond Future	11.47	87.4830	11.4685	87.4830	0.00
05/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	1560	2	1560	2	0.00
05/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	2447	3	2447	3	0.00
05/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	1539	2	1539	2	0.00
05/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	398	0	398	0	100.00
05/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1365	2	1365	2	0.00
05/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	1520	2	1520	2	0.00
05/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	5988	6	5988	6	0.00
05/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	6331	6	6331	6	100.00
05/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	10569	10	10569	10	0.00
05/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	5945	6	5945	6	0.00
05/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	4426	4	4426	4	100.00
05/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	5904	5	5904	5	0.00
05/10/2021	R186 On 04-November-21			Bond Future	7.86	115.2495	7.8619	115.2495	64,054.00
05/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	3944	4	3944	4	0.00
05/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1390	2	1390	2	0.00
05/10/2021	R186 On 04-November-21		Call	Bond Future	14964	15	14964	15	0.00
05/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1357	2	1357	2	0.00
05/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	515	1	515	1	0.00
05/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1325	2	1325	2	0.00
05/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	322	0	322	0	0.00
05/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	310	0	310	0	0.00
05/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
05/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	298	0	298	0	0.00
05/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	14	0	14	0	15,177.00
05/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	923	1	923	1	15,177.00
05/10/2021	R186 On 03-February-22			Bond Future	8.08	111.2546	8.0812	111.2546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	307	0	307	0	0.00
05/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	314	0	314	0	0.00
05/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	322	0	322	0	0.00
05/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3660	3	3660	3	0.00
05/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3696	3	3696	3	0.00
05/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3732	3	3732	3	0.00
05/10/2021	R186 On 05-May-22			Bond Future	8.31	112.5697	8.3105	112.5697	0.00
05/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2632	3	2632	3	0.00
05/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	1082	1	1082	1	435.00
05/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1836	2	1836	2	0.00
05/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1857	2	1857	2	0.00
05/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	129	0	129	0	3,600.00
05/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1878	2	1878	2	0.00
05/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	395	0	395	0	435.00
05/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	576	1	576	1	3,600.00
05/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3931	4	3931	4	0.00
05/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4577	4	4577	4	0.00
05/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1841	2	1841	2	0.00
05/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6626	6	6626	6	0.00
05/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1859	2	1859	2	0.00
05/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1877	2	1877	2	0.00
05/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2805	3	2805	3	0.00
05/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1336	1	1336	1	4,035.00
05/10/2021	R186 On 04-August-22			Bond Future	8.56	108.6060	8.5609	108.6060	0.00
05/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1367	1	1367	1	0.00
05/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1351	1	1351	1	0.00
05/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1382	2	1382	2	0.00
05/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2932	3	2932	3	0.00
05/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2977	3	2977	3	0.00
05/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2955	3	2955	3	0.00
05/10/2021	R197 On 04-November-21			Bond Future	328.31	327.9614	328.3078	327.9614	1,292.00
05/10/2021	R197 On 03-February-22			Bond Future	323.82	323.4671	323.8198	323.4671	0.00
05/10/2021	R197 On 05-May-22			Bond Future	327.71	327.3667	327.7079	327.3667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	R197 On 04-August-22			Bond Future	323.38	323.0414	323.3751	323.0414	0.00
05/10/2021	R202 On 04-November-21			Bond Future	241.94	241.2741	241.9360	241.2741	8,374.00
05/10/2021	R202 On 03-February-22			Bond Future	240.32	239.6524	240.3233	239.6524	0.00
05/10/2021	R202 On 05-May-22			Bond Future	243.21	242.5412	243.2087	242.5412	0.00
05/10/2021	R202 On 04-August-22			Bond Future	241.76	241.0951	241.7624	241.0951	0.00
05/10/2021	R209 On 04-November-21			Bond Future	10.76	68.5671	10.7626	68.5671	34,323.00
05/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	6,000.00
05/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	127	0	127	0	0.00
05/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	7160	8	7160	8	0.00
05/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	25	0	25	0	0.00
05/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	7206	8	7206	8	0.00
05/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	405	1	405	1	0.00
05/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	6321	7	6321	7	0.00
05/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	7113	8	7113	8	0.00
05/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	12	0	12	0	9,000.00
05/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	5	0	5	0	0.00
05/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	4387	4	4387	4	3,100.00
05/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	3016	3	3016	3	9,250.00
05/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	5	0	5	0	0.00
05/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	1864	2	1864	2	150.00
05/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	6	0	6	0	0.00
05/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	7441	7	7441	7	0.00
05/10/2021	R209 On 03-February-22			Bond Future	10.96	69.3324	10.9568	69.3324	0.00
05/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	2203	3	2203	3	0.00
05/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	2143	2	2143	2	0.00
05/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	2173	2	2173	2	0.00
05/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1784	2	1784	2	0.00
05/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1807	2	1807	2	0.00
05/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1762	2	1762	2	0.00
05/10/2021	R209 On 05-May-22			Bond Future	11.15	67.0104	11.1518	67.0104	0.00
05/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	3364	4	3364	4	0.00
05/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	3333	4	3333	4	0.00
05/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	3301	4	3301	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
05/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1879	2	1879	2	0.00
05/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1860	2	1860	2	0.00
05/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1841	2	1841	2	0.00
05/10/2021	R209 On 04-August-22			Bond Future	11.35	67.7856	11.3532	67.7856	0.00
05/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1292	1	1292	1	0.00
05/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1258	1	1258	1	0.00
05/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1275	1	1275	1	0.00
05/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	5362	5	5362	5	0.00
05/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	5400	5	5400	5	0.00
05/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	5324	5	5324	5	0.00
05/10/2021	R210 On 04-November-21			Bond Future	213.19	212.8776	213.1916	212.8776	1,486.00
05/10/2021	R210 On 03-February-22			Bond Future	215.63	215.3062	215.6253	215.3062	0.00
05/10/2021	R210 On 05-May-22			Bond Future	215.36	215.0442	215.3564	215.0442	0.00
05/10/2021	R210 On 04-August-22			Bond Future	218.02	217.7112	218.0205	217.7112	0.00
05/10/2021	R212 On 04-November-21			Bond Future	175.50	175.4480	175.5022	175.4480	4,605.00
05/10/2021	R213 On 04-November-21			Bond Future	9.95	84.2684	9.9512	84.2684	10,292.00
05/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	5745	6	5745	6	0.00
05/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	5793	6	5793	6	0.00
05/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	5840	6	5840	6	0.00
05/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	15	0	15	0	0.00
05/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	14	0	14	0	0.00
05/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	13	0	13	0	0.00
05/10/2021	R213 On 03-February-22			Bond Future	10.17	85.2089	10.1712	85.2089	0.00
05/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2096	2	2096	2	0.00
05/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3219	4	3219	4	0.00
05/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	1823	2	1823	2	0.00
05/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	1876	2	1876	2	0.00
05/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1362	2	1362	2	0.00
05/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	267	0	267	0	430.00
05/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	665	1	665	1	0.00
05/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	961	1	961	1	0.00
05/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	217	0	217	0	220.00
05/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1385	2	1385	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	46	0	46	0	200.00
05/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3468	4	3468	4	0.00
05/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1453	2	1453	2	0.00
05/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1407	2	1407	2	0.00
05/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	76	0	76	0	102.00
05/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	7482	7	7482	7	0.00
05/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	2391	2	2391	2	0.00
05/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	5316	5	5316	5	0.00
05/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	3757	3	3757	3	200.00
05/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	2333	2	2333	2	430.00
05/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	972	1	972	1	220.00
05/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	8429	8	8429	8	0.00
05/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	1068	1	1068	1	430.00
05/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	2420	2	2420	2	0.00
05/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	5653	5	5653	5	0.00
05/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	3096	3	3096	3	102.00
05/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	2450	2	2450	2	0.00
05/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1883	2	1883	2	220.00
05/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1932	2	1932	2	200.00
05/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1695	1	1695	1	102.00
05/10/2021	R213 On 05-May-22			Bond Future	10.39	82.6840	10.3871	82.6840	0.00
05/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3153	4	3153	4	0.00
05/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3183	4	3183	4	0.00
05/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3122	3	3122	3	0.00
05/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1896	2	1896	2	0.00
05/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1914	2	1914	2	0.00
05/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1932	2	1932	2	0.00
05/10/2021	R213 On 04-August-22			Bond Future	10.62	83.6437	10.6164	83.6437	0.00
05/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1322	2	1322	2	0.00
05/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1290	1	1290	1	0.00
05/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1306	2	1306	2	0.00
05/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4853	4	4853	4	0.00
05/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4921	5	4921	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
05/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4887	4	4887	4	0.00
05/10/2021	R214 On 04-November-21			Bond Future	11.15	65.1732	11.1530	65.1732	17,781.00
05/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	6715	7	6715	7	0.00
05/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	6623	7	6623	7	0.00
05/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	6669	7	6669	7	0.00
05/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	12	0	12	0	0.00
05/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	11	0	11	0	0.00
05/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	11	0	11	0	0.00
05/10/2021	R214 On 03-February-22			Bond Future	11.35	65.9006	11.3488	65.9006	0.00
05/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	2147	2	2147	2	0.00
05/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	2177	2	2177	2	0.00
05/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	2207	3	2207	3	0.00
05/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1926	2	1926	2	0.00
05/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1903	2	1903	2	0.00
05/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1879	2	1879	2	0.00
05/10/2021	R214 On 05-May-22			Bond Future	11.54	63.3998	11.5386	63.3998	0.00
05/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	3109	3	3109	3	0.00
05/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	3140	3	3140	3	0.00
05/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	3171	4	3171	4	0.00
05/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	2120	2	2120	2	0.00
05/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	2100	2	2100	2	0.00
05/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	2080	2	2080	2	0.00
05/10/2021	R214 On 04-August-22			Bond Future	11.74	64.1321	11.7371	64.1321	0.00
05/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1274	1	1274	1	0.00
05/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1291	1	1291	1	0.00
05/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1308	1	1308	1	0.00
05/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	5349	5	5349	5	0.00
05/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	5310	5	5310	5	0.00
05/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	5389	5	5389	5	0.00
05/10/2021	R248 On 04-November-21			Bond Future	11.11	82.3046	11.1125	82.3046	168,101.00
05/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
05/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	11	0	11	0	1,050.00
05/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	23	0	23	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	10579	11	10579	11	0.00
05/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	10633	11	10633	11	0.00
05/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	10687	11	10687	11	0.00
05/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	418	1	418	1	1,050.00
05/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	2654	2	2654	2	0.00
05/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	6859	6	6859	6	0.00
05/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	5	0	5	0	0.00
05/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	5	0	5	0	0.00
05/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	6	0	6	0	0.00
05/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	6072	5	6072	5	0.00
05/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	11925	11	11925	11	0.00
05/10/2021	R248 On 03-February-22			Bond Future	11.31	83.2232	11.3071	83.2232	2,500.00
05/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	3206	4	3206	4	0.00
05/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	829	1	829	1	1,300.00
05/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	1515	0	1515	0	100.00
05/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	207	0	207	0	900.00
05/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	1259	0	1259	0	900.00
05/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	384	0	384	0	100.00
05/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	505	1	505	1	0.00
05/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	55	0	55	0	0.00
05/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	101	0	101	0	1,300.00
05/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	3125	4	3125	4	0.00
05/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	3166	4	3166	4	0.00
05/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1985	2	1985	2	0.00
05/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	9914	9	9914	9	0.00
05/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	11556	11	11556	11	0.00
05/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	6325	6	6325	6	0.00
05/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	4104	0	4104	0	0.00
05/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	8385	0	8385	0	0.00
05/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	6977	0	6977	0	0.00
05/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	3645	0	3645	0	0.00
05/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	5139	5	5139	5	0.00
05/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	2036	2	2036	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	2010	2	2010	2	0.00
05/10/2021	R248 On 05-May-22			Bond Future	11.50	79.7919	11.4958	79.7919	0.00
05/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	4335	5	4335	5	0.00
05/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	4253	5	4253	5	0.00
05/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	4294	5	4294	5	0.00
05/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	2359	2	2359	2	0.00
05/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	2315	2	2315	2	0.00
05/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	2337	2	2337	2	0.00
05/10/2021	R248 On 04-August-22			Bond Future	11.69	80.7138	11.6936	80.7138	0.00
05/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	1695	2	1695	2	0.00
05/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	1651	2	1651	2	0.00
05/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	1673	2	1673	2	0.00
05/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	6409	6	6409	6	0.00
05/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	6458	6	6458	6	0.00
05/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	6360	6	6360	6	0.00