



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
06/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	2025 On 04-November-21			Bond Future	155.68	155.5424	155.6774	155.5424	5,487.00
06/10/2021	2025 On 03-February-22			Bond Future	155.87	155.7341	155.8689	155.7341	0.00
06/10/2021	2025 On 05-May-22			Bond Future	157.74	157.6039	157.7391	157.6039	0.00
06/10/2021	2025 On 04-August-22			Bond Future	158.07	157.9361	158.0723	157.9361	0.00
06/10/2021	2029 On 04-November-21			Bond Future	114.94	114.8680	114.9363	114.8680	2,964.00
06/10/2021	2029 On 03-February-22			Bond Future	116.25	116.1794	116.2472	116.1794	0.00
06/10/2021	2029 On 05-May-22			Bond Future	116.44	116.3744	116.4421	116.3744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	2029 On 04-August-22			Bond Future	117.88	117.8140	117.8821	117.8140	0.00
06/10/2021	2030 On 04-November-21			Bond Future	9.55	93.3348	9.5544	93.3348	99,173.00
06/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	20	0	20	0	3,250.00
06/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	23	0	23	0	300.00
06/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	9313	9	9313	9	0.00
06/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5391	5	5391	5	0.00
06/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2127	2	2127	2	29.00
06/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	5295	5	5295	5	0.00
06/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	397	0	397	0	0.00
06/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	325	0	325	0	0.00
06/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
06/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	8479	8	8479	8	0.00
06/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	480	0	480	0	0.00
06/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	262	0	262	0	29.00
06/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	5343	5	5343	5	0.00
06/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	20	0	20	0	0.00
06/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1757	2	1757	2	0.00
06/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1570	2	1570	2	9,100.00
06/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	21	0	21	0	0.00
06/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	7134	7	7134	7	0.00
06/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	4298	4	4298	4	0.00
06/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
06/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1955	2	1955	2	5,000.00
06/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	2162	2	2162	2	0.00
06/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	321	0	321	0	0.00
06/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	19	0	19	0	0.00
06/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	1	0	29.00
06/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	4408	5	4408	5	0.00
06/10/2021	2030 On 03-February-22			Bond Future	9.78	90.3733	9.7755	90.3733	6,625.00
06/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	5704	6	5704	6	0.00
06/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1455	1	1455	1	1,000.00
06/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	1900	2	1900	2	0.00
06/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1096	1	1096	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1116	1	1116	1	0.00
06/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1136	1	1136	1	0.00
06/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	947	1	947	1	0.00
06/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	310	0	310	0	1,000.00
06/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	96	0	96	0	101.00
06/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	7541	8	7541	8	0.00
06/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	5199	5	5199	5	0.00
06/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	3154	3	3154	3	101.00
06/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2818	3	2818	3	0.00
06/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2850	3	2850	3	0.00
06/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2883	3	2883	3	0.00
06/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1876	2	1876	2	101.00
06/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	2357	2	2357	2	0.00
06/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	423	0	423	0	1,000.00
06/10/2021	2030 On 05-May-22			Bond Future	10.00	91.4374	10.0034	91.4374	0.00
06/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	2920	3	2920	3	0.00
06/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	5769	6	5769	6	0.00
06/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1024	1	1024	1	0.00
06/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	413	0	413	0	200.00
06/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	472	0	472	0	1,800.00
06/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	46	0	46	0	200.00
06/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	2891	3	2891	3	0.00
06/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	2948	3	2948	3	0.00
06/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2251	2	2251	2	0.00
06/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	225	0	225	0	1,073.00
06/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	117	0	117	0	1,800.00
06/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	9937	10	9937	10	0.00
06/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	6551	7	6551	7	0.00
06/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	6182	6	6182	6	0.00
06/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1937	2	1937	2	0.00
06/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1977	2	1977	2	0.00
06/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	8209	8	8209	8	0.00
06/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	12207	12	12207	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
06/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	4321	4	4321	4	1,073.00
06/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2514	3	2514	3	1,073.00
06/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	840	1	840	1	1,800.00
06/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1957	2	1957	2	200.00
06/10/2021	2030 On 04-August-22			Bond Future	10.25	88.4939	10.2497	88.4939	0.00
06/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1298	1	1298	1	0.00
06/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	207	0	207	0	800.00
06/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1281	1	1281	1	0.00
06/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	658	1	658	1	800.00
06/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1314	1	1314	1	0.00
06/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	4790	5	4790	5	0.00
06/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1543	2	1543	2	800.00
06/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4668	5	4668	5	0.00
06/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6597	7	6597	7	0.00
06/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4735	5	4735	5	0.00
06/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	10116	10	10116	10	0.00
06/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4702	5	4702	5	0.00
06/10/2021	2032 On 04-November-21			Bond Future	10.23	88.2148	10.2293	88.2148	124,571.00
06/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	8	0	8	0	700.00
06/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	8008	8	8008	8	0.00
06/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	13317	13	13317	13	0.00
06/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	204	0	204	0	700.00
06/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	7907	8	7907	8	0.00
06/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	7957	8	7957	8	0.00
06/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	2	0	2	0	0.00
06/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
06/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	5408	6	5408	6	0.00
06/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	2548	3	2548	3	0.00
06/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	2	0	2	0	0.00
06/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	2	0	2	0	0.00
06/10/2021	2032 On 03-February-22			Bond Future	10.45	89.2000	10.4502	89.2000	1,373.00
06/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	3765	4	3765	4	0.00
06/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	3570	3	3570	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2034	2	2034	2	0.00
06/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	1751	2	1751	2	0.00
06/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	745	1	745	1	900.00
06/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1225	1	1225	1	0.00
06/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2005	2	2005	2	0.00
06/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	359	0	359	0	210.00
06/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	309	0	309	0	1,050.00
06/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	48	0	48	0	198.00
06/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	95	0	95	0	97.00
06/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	4495	4	4495	4	0.00
06/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	2664	3	2664	3	0.00
06/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	2698	3	2698	3	0.00
06/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2276	2	2276	2	0.00
06/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	1947	2	1947	2	0.00
06/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	1976	2	1976	2	0.00
06/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	601	1	601	1	0.00
06/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	319	0	319	0	400.00
06/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	415	0	415	0	0.00
06/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	9263	9	9263	9	0.00
06/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	5372	6	5372	6	0.00
06/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	4280	4	4280	4	198.00
06/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	3895	4	3895	4	900.00
06/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	2088	2	2088	2	0.00
06/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	2116	2	2116	2	0.00
06/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1831	2	1831	2	210.00
06/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	2314	2	2314	2	400.00
06/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1536	2	1536	2	97.00
06/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	2035	2	2035	2	198.00
06/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1557	2	1557	2	1,050.00
06/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	805	1	805	1	210.00
06/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	7853	8	7853	8	0.00
06/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	5423	6	5423	6	0.00
06/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	5172	5	5172	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	4927	5	4927	5	1,050.00
06/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	2061	2	2061	2	0.00
06/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2982	3	2982	3	97.00
06/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	1104	1	1104	1	900.00
06/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	1030	1	1030	1	400.00
06/10/2021	2032 On 05-May-22			Bond Future	10.67	86.1034	10.6740	86.1034	0.00
06/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	3716	4	3716	4	0.00
06/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1350	1	1350	1	780.00
06/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	3647	4	3647	4	0.00
06/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	462	0	462	0	780.00
06/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4211	4	4211	4	0.00
06/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	3682	4	3682	4	0.00
06/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1782	2	1782	2	0.00
06/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1529	2	1529	2	780.00
06/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1800	2	1800	2	0.00
06/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	6673	7	6673	7	0.00
06/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	4083	4	4083	4	0.00
06/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1764	2	1764	2	0.00
06/10/2021	2032 On 04-August-22			Bond Future	10.91	87.0981	10.9077	87.0981	0.00
06/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5209	5	5209	5	0.00
06/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1371	1	1371	1	0.00
06/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1389	1	1389	1	0.00
06/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	6274	6	6274	6	0.00
06/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1408	1	1408	1	0.00
06/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	702	1	702	1	800.00
06/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	202	0	202	0	800.00
06/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	11240	11	11240	11	0.00
06/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	7253	7	7253	7	0.00
06/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	5196	5	5196	5	0.00
06/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	5159	5	5159	5	0.00
06/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1325	1	1325	1	0.00
06/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1679	2	1679	2	800.00
06/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	5122	5	5122	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	2033 On 04-November-21			Bond Future	108.91	108.6934	108.9110	108.6934	9,522.00
06/10/2021	2033 On 03-February-22			Bond Future	110.15	109.9341	110.1531	109.9341	0.00
06/10/2021	2033 On 05-May-22			Bond Future	110.19	109.9742	110.1947	109.9742	0.00
06/10/2021	2033 On 04-August-22			Bond Future	111.56	111.3345	111.5574	111.3345	0.00
06/10/2021	2037 On 04-November-21			Bond Future	10.90	84.0365	10.9007	84.0365	120,810.00
06/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	10923	10	10923	10	0.00
06/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	10974	10	10974	10	0.00
06/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	3778	3	3778	3	600.00
06/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	8237	8	8237	8	0.00
06/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	11025	10	11025	10	0.00
06/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	5	0	5	0	600.00
06/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
06/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	150	0	150	0	0.00
06/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
06/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
06/10/2021	2037 On 03-February-22			Bond Future	11.11	80.7209	11.1091	80.7209	1,400.00
06/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	3539	3	3539	3	0.00
06/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	3499	3	3499	3	0.00
06/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	3460	3	3460	3	0.00
06/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1353	2	1353	2	0.00
06/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1392	2	1392	2	0.00
06/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1372	2	1372	2	0.00
06/10/2021	2037 On 05-May-22			Bond Future	11.32	81.6716	11.3202	81.6716	0.00
06/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	4681	4	4681	4	0.00
06/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	4642	4	4642	4	0.00
06/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	4602	4	4602	4	0.00
06/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1646	2	1646	2	0.00
06/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1680	2	1680	2	0.00
06/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1663	2	1663	2	0.00
06/10/2021	2037 On 04-August-22			Bond Future	11.54	78.3592	11.5446	78.3592	0.00
06/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	2938	3	2938	3	0.00
06/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	1643	2	1643	2	0.00
06/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	528	0	528	0	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
06/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	1621	1	1621	1	0.00
06/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	1600	1	1600	1	0.00
06/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	5561	6	5561	6	0.00
06/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	5478	6	5478	6	0.00
06/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	9671	10	9671	10	0.00
06/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	3671	4	3671	4	50.00
06/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	5519	6	5519	6	50.00
06/10/2021	2038 On 04-November-21			Bond Future	121.50	121.7747	121.5050	121.7747	5,979.00
06/10/2021	2038 On 03-February-22			Bond Future	121.11	121.3831	121.1088	121.3831	0.00
06/10/2021	2038 On 05-May-22			Bond Future	122.56	122.8405	122.5619	122.8405	0.00
06/10/2021	2038 On 04-August-22			Bond Future	122.26	122.5407	122.2582	122.5407	0.00
06/10/2021	2040 On 04-November-21			Bond Future	11.05	85.7085	11.0544	85.7085	81,558.00
06/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	11225	10	11225	10	0.00
06/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	11117	10	11117	10	0.00
06/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	11171	10	11171	10	0.00
06/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	1	0	1	0	0.00
06/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	1	0	1	0	0.00
06/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	1	0	1	0	0.00
06/10/2021	2040 On 03-February-22			Bond Future	11.26	82.1613	11.2589	82.1613	2,500.00
06/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	3523	3	3523	3	0.00
06/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	3565	3	3565	3	0.00
06/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	3606	3	3606	3	0.00
06/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1513	2	1513	2	0.00
06/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1492	2	1492	2	0.00
06/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1470	2	1470	2	0.00
06/10/2021	2040 On 05-May-22			Bond Future	11.47	83.1291	11.4654	83.1291	0.00
06/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	4701	4	4701	4	0.00
06/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	181	0	181	0	1,200.00
06/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	4660	4	4660	4	0.00
06/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	784	1	784	1	1,200.00
06/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	4743	4	4743	4	0.00
06/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	9840	9	9840	9	0.00
06/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	678	1	678	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
06/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1914	2	1914	2	0.00
06/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	6848	8	6848	8	0.00
06/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1933	2	1933	2	0.00
06/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1952	2	1952	2	0.00
06/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	11885	13	11885	13	0.00
06/10/2021	2040 On 04-August-22			Bond Future	11.68	79.5827	11.6849	79.5827	0.00
06/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	1727	2	1727	2	0.00
06/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	1750	2	1750	2	0.00
06/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	1772	2	1772	2	0.00
06/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	5873	6	5873	6	0.00
06/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	5917	7	5917	7	0.00
06/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	5962	7	5962	7	0.00
06/10/2021	2044 On 04-November-21			Bond Future	11.07	82.5802	11.0713	82.5802	62,280.00
06/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	11069	10	11069	10	0.00
06/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	11123	10	11123	10	0.00
06/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	11176	10	11176	10	0.00
06/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	1	0	1	0	0.00
06/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	1	0	1	0	0.00
06/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	1	0	1	0	0.00
06/10/2021	2044 On 03-February-22			Bond Future	11.27	79.1233	11.2654	79.1233	0.00
06/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	3682	3	3682	3	0.00
06/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	3596	3	3596	3	0.00
06/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	3639	3	3639	3	0.00
06/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1451	2	1451	2	0.00
06/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1473	2	1473	2	0.00
06/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1430	2	1430	2	0.00
06/10/2021	2044 On 05-May-22			Bond Future	11.46	80.0552	11.4612	80.0552	0.00
06/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	4822	4	4822	4	0.00
06/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	4738	4	4738	4	0.00
06/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	4779	4	4779	4	0.00
06/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1889	2	1889	2	0.00
06/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1908	2	1908	2	0.00
06/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1870	2	1870	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
06/10/2021	2044 On 04-August-22			Bond Future	11.67	76.5987	11.6689	76.5987	0.00
06/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	1903	2	1903	2	0.00
06/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	1855	2	1855	2	0.00
06/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	1879	2	1879	2	0.00
06/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	5681	6	5681	6	0.00
06/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	5726	6	5726	6	0.00
06/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	5637	6	5637	6	0.00
06/10/2021	2046 On 04-November-21			Bond Future	109.00	109.4383	108.9964	109.4383	17,227.00
06/10/2021	2046 On 03-February-22			Bond Future	110.24	110.6876	110.2395	110.6876	0.00
06/10/2021	2046 On 05-May-22			Bond Future	109.68	110.1315	109.6772	110.1315	0.00
06/10/2021	2046 On 04-August-22			Bond Future	111.03	111.4941	111.0336	111.4941	0.00
06/10/2021	2050 On 04-November-21			Bond Future	113.01	112.6889	113.0140	112.6889	8,607.00
06/10/2021	2050 On 03-February-22			Bond Future	112.32	111.9943	112.3219	111.9943	0.00
06/10/2021	2050 On 05-May-22			Bond Future	113.67	113.3390	113.6695	113.3390	0.00
06/10/2021	2050 On 04-August-22			Bond Future	113.06	112.7213	113.0554	112.7213	0.00
06/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	AL37 On 04-November-21			Index Future	795.74	796.9110	795.7400	796.9110	0.00
06/10/2021	AL37 On 03-February-22			Index Future	804.62	805.8050	804.6180	805.8050	0.00
06/10/2021	AL37 On 05-May-22			Index Future	814.08	815.2780	814.0750	815.2780	0.00
06/10/2021	AL37 On 04-August-22			Index Future	823.84	825.0630	823.8440	825.0630	0.00
06/10/2021	AL7T On 04-November-21			Index Future	896.23	894.8100	896.2250	894.8100	0.00
06/10/2021	AL7T On 03-February-22			Index Future	906.22	904.7960	906.2240	904.7960	0.00
06/10/2021	AL7T On 05-May-22			Index Future	916.88	915.4330	916.8750	915.4330	0.00
06/10/2021	AL7T On 04-August-22			Index Future	927.88	926.4200	927.8780	926.4200	0.00
06/10/2021	ALBI On 04-November-21			Index Future	793.26	790.2650	793.2620	790.2650	119.00
06/10/2021	ALBI On 03-February-22			Index Future	802.11	799.0850	802.1120	799.0850	0.00
06/10/2021	ALBI On 05-May-22			Index Future	811.54	808.4790	811.5400	808.4790	0.00
06/10/2021	ALBI On 04-August-22			Index Future	821.28	818.1820	821.2780	818.1820	0.00
06/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	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
06/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2021	ES33 On 04-November-21			Bond Future	11.63	74.3705	11.6308	74.3705	350.00
06/10/2021	ES33 On 03-February-22			Bond Future	11.89	75.2194	11.8899	75.2194	0.00
06/10/2021	ES33 On 05-May-22			Bond Future	12.15	72.3454	12.1481	72.3454	0.00
06/10/2021	ES33 On 04-August-22			Bond Future	12.42	73.1926	12.4183	73.1926	0.00
06/10/2021	ES42 On 04-November-21			Bond Future	12.13	72.4702	12.1259	72.4702	4,779.00
06/10/2021	ES42 On 03-February-22			Bond Future	12.36	73.2978	12.3634	73.2978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	ES42 On 05-May-22			Bond Future	12.61	69.9196	12.6087	69.9196	0.00
06/10/2021	ES42 On 04-August-22			Bond Future	12.86	70.7370	12.8583	70.7370	0.00
06/10/2021	GOVI On 04-November-21			GOVI	783.29	780.5160	783.2880	780.5160	993.00
06/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	548680	52	548680	52	0.00
06/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	548780	52	548780	52	0.00
06/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	548880	52	548880	52	0.00
06/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 03-February-22			GOVI	792.03	789.2270	792.0270	789.2270	0.00
06/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	7330	4	7330	4	0.00
06/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	7230	4	7230	4	0.00
06/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	7130	4	7130	4	0.00
06/10/2021	GOVI On 05-May-22			GOVI	801.34	798.5050	801.3360	798.5050	0.00
06/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	131060	10	131060	10	0.00
06/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	130960	10	130960	10	0.00
06/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	130860	10	130860	10	0.00
06/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 04-August-22			GOVI	810.95	808.0890	810.9520	808.0890	0.00
06/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
06/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	83280	11	83280	11	0.00
06/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	83180	11	83180	11	0.00
06/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	83080	11	83080	11	0.00
06/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2021	IGOV On 04-November-21			Index Future	298.09	298.2000	298.0890	298.2000	511.00
06/10/2021	IGOV On 03-February-22			Index Future	301.49	301.6020	301.4890	301.6020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	IGOV On 05-May-22			Index Future	305.11	305.2200	305.1050	305.2200	0.00
06/10/2021	IGOV On 04-August-22			Index Future	308.84	308.9550	308.8380	308.9550	0.00
06/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
06/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
06/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.3150	3.6950	96.3150	0.00
06/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2800	3.7300	96.2800	50,000.00
06/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.1050	3.9950	96.1050	0.00
06/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	96.0500	4.0500	96.0500	0.00
06/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.32	95.8300	4.3200	95.8300	0.00
06/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.38	95.7750	4.3750	95.7750	0.00
06/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.02	95.2200	5.0200	95.2200	472.00
06/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.20	95.0500	5.1950	95.0500	0.00
06/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.85	94.4100	5.8500	94.4100	68.00
06/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.01	94.2700	6.0050	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
06/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.47	93.8050	6.4650	93.8050	0.00
06/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.66	93.6250	6.6550	93.6250	0.00
06/10/2021	R023 On 04-November-21			Bond Future	5.26	104.6507	5.2556	104.6507	13,734.00
06/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	8	0	8	0	0.00
06/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	7	0	7	0	0.00
06/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	8	0	8	0	0.00
06/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	450	0	450	0	0.00
06/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	462	0	462	0	0.00
06/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	438	0	438	0	0.00
06/10/2021	R023 On 03-February-22			Bond Future	5.46	105.8194	5.4552	105.8194	0.00
06/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	50	0	50	0	0.00
06/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	53	0	53	0	0.00
06/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	56	0	56	0	0.00
06/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	444	0	444	0	0.00
06/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	451	0	451	0	0.00
06/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	458	0	458	0	0.00
06/10/2021	R023 On 05-May-22			Bond Future	5.67	103.1545	5.6741	103.1545	0.00
06/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	606	1	606	1	0.00
06/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	612	1	612	1	0.00
06/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	618	1	618	1	0.00
06/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	117	0	117	0	0.00
06/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	119	0	119	0	0.00
06/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	120	0	120	0	0.00
06/10/2021	R023 On 04-August-22			Bond Future	6.04	104.3733	6.0425	104.3733	0.00
06/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	240	0	240	0	0.00
06/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	243	0	243	0	0.00
06/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	246	0	246	0	0.00
06/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	242	0	242	0	0.00
06/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	244	0	244	0	0.00
06/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	246	0	246	0	0.00
06/10/2021	R035 On 04-November-21			Bond Future	10.70	88.2784	10.7039	88.2784	79,909.00
06/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	152	0	152	0	782.00
06/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	16924	16	16924	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	10461	10	10461	10	0.00
06/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	10513	10	10513	10	0.00
06/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	3292	3	3292	3	0.00
06/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	6322	6	6322	6	0.00
06/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	179	0	179	0	150.00
06/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	78	0	78	0	350.00
06/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	83	0	83	0	400.00
06/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	2679	2	2679	2	0.00
06/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	845	1	845	1	400.00
06/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	790	1	790	1	0.00
06/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	10566	10	10566	10	0.00
06/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	1454	2	1454	2	350.00
06/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	1380	2	1380	2	0.00
06/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	336	1	336	1	782.00
06/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	221	0	221	0	350.00
06/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	27	0	27	0	782.00
06/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	1	0	0.00
06/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	3909	4	3909	4	0.00
06/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	3240	4	3240	4	0.00
06/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	3972	5	3972	5	0.00
06/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	3066	4	3066	4	0.00
06/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	1	0	0.00
06/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	1	0	0.00
06/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
06/10/2021	R035 On 03-February-22			Bond Future	10.92	89.2644	10.9235	89.2644	7,159.00
06/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	6238	6	6238	6	0.00
06/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	3758	3	3758	3	0.00
06/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	3393	3	3393	3	0.00
06/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	2684	2	2684	2	0.00
06/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	413	0	413	0	280.00
06/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	603	1	603	1	500.00
06/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	142	0	142	0	683.00
06/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	4010	4	4010	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	5531	5	5531	5	0.00
06/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	3553	3	3553	3	0.00
06/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	2900	3	2900	3	0.00
06/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3315	3	3315	3	0.00
06/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	3353	3	3353	3	0.00
06/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1456	1	1456	1	0.00
06/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	2613	2	2613	2	0.00
06/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	770	1	770	1	0.00
06/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	788	1	788	1	1,600.00
06/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1353	1	1353	1	0.00
06/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	634	1	634	1	200.00
06/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	251	0	251	0	200.00
06/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	6770	7	6770	7	0.00
06/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	4867	5	4867	5	0.00
06/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	3317	4	3317	4	200.00
06/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	4968	5	4968	5	0.00
06/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	4430	5	4430	5	0.00
06/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	4477	5	4477	5	500.00
06/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1909	2	1909	2	1,600.00
06/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1494	2	1494	2	0.00
06/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1515	2	1515	2	0.00
06/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	1396	2	1396	2	200.00
06/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	1305	2	1305	2	500.00
06/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	762	1	762	1	280.00
06/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	1203	1	1203	1	683.00
06/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	8182	9	8182	9	0.00
06/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	5711	6	5711	6	0.00
06/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1474	2	1474	2	0.00
06/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1761	2	1761	2	200.00
06/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	3165	4	3165	4	683.00
06/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1961	2	1961	2	280.00
06/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	624	1	624	1	1,800.00
06/10/2021	R035 On 05-May-22			Bond Future	11.14	85.8372	11.1375	85.8372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	4682	4	4682	4	0.00
06/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	4603	4	4603	4	0.00
06/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	4643	4	4643	4	0.00
06/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1709	2	1709	2	0.00
06/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1727	2	1727	2	0.00
06/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1692	2	1692	2	0.00
06/10/2021	R035 On 04-August-22			Bond Future	11.36	86.8266	11.3631	86.8266	0.00
06/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	1696	2	1696	2	0.00
06/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	2660	2	2660	2	0.00
06/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	1674	2	1674	2	0.00
06/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	467	0	467	0	100.00
06/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1486	1	1486	1	0.00
06/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	1652	2	1652	2	0.00
06/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	5511	6	5511	6	0.00
06/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	5842	6	5842	6	100.00
06/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	10030	11	10030	11	0.00
06/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	5471	6	5471	6	0.00
06/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	4030	4	4030	4	100.00
06/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	5431	6	5431	6	0.00
06/10/2021	R186 On 04-November-21			Bond Future	7.90	114.9638	7.8955	114.9638	64,054.00
06/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1273	1	1273	1	0.00
06/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	3797	4	3797	4	0.00
06/10/2021	R186 On 04-November-21		Call	Bond Future	14815	15	14815	15	0.00
06/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1242	1	1242	1	0.00
06/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	444	1	444	1	0.00
06/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1211	1	1211	1	0.00
06/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	356	0	356	0	0.00
06/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	343	0	343	0	0.00
06/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
06/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	16	0	16	0	15,177.00
06/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	330	0	330	0	0.00
06/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	1001	1	1001	1	15,177.00
06/10/2021	R186 On 03-February-22			Bond Future	8.12	110.9665	8.1174	110.9665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	286	0	286	0	0.00
06/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	293	0	293	0	0.00
06/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	300	0	300	0	0.00
06/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3790	4	3790	4	0.00
06/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3826	4	3826	4	0.00
06/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3863	4	3863	4	0.00
06/10/2021	R186 On 05-May-22			Bond Future	8.35	112.2727	8.3495	112.2727	0.00
06/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2503	3	2503	3	0.00
06/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	1009	1	1009	1	435.00
06/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1738	2	1738	2	0.00
06/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	130	0	130	0	3,600.00
06/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1758	2	1758	2	0.00
06/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1779	2	1779	2	0.00
06/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	353	0	353	0	435.00
06/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	523	1	523	1	3,600.00
06/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	4032	4	4032	4	0.00
06/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4690	5	4690	5	0.00
06/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1896	2	1896	2	0.00
06/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1915	2	1915	2	0.00
06/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6781	7	6781	7	0.00
06/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1934	2	1934	2	0.00
06/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2887	3	2887	3	0.00
06/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1361	1	1361	1	4,035.00
06/10/2021	R186 On 04-August-22			Bond Future	8.60	108.3017	8.6029	108.3017	0.00
06/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1285	1	1285	1	0.00
06/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1270	1	1270	1	0.00
06/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1301	1	1301	1	0.00
06/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	3007	3	3007	3	0.00
06/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	3053	3	3053	3	0.00
06/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	3030	3	3030	3	0.00
06/10/2021	R197 On 04-November-21			Bond Future	328.56	328.3078	328.5593	328.3078	1,292.00
06/10/2021	R197 On 03-February-22			Bond Future	324.07	323.8198	324.0706	323.8198	0.00
06/10/2021	R197 On 05-May-22			Bond Future	327.96	327.7079	327.9591	327.7079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R197 On 04-August-22			Bond Future	323.63	323.3751	323.6281	323.3751	0.00
06/10/2021	R202 On 04-November-21			Bond Future	242.18	241.9360	242.1779	241.9360	8,374.00
06/10/2021	R202 On 03-February-22			Bond Future	240.57	240.3233	240.5654	240.3233	0.00
06/10/2021	R202 On 05-May-22			Bond Future	243.45	243.2087	243.4517	243.2087	0.00
06/10/2021	R202 On 04-August-22			Bond Future	242.01	241.7624	242.0077	241.7624	0.00
06/10/2021	R209 On 04-November-21			Bond Future	10.66	68.0205	10.6602	68.0205	34,323.00
06/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	1	0	1	0	6,000.00
06/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	173	0	173	0	0.00
06/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	7720	7	7720	7	0.00
06/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	41	0	41	0	0.00
06/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	7766	7	7766	7	0.00
06/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	542	0	542	0	0.00
06/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	6877	6	6877	6	0.00
06/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	7674	7	7674	7	0.00
06/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	5	0	5	0	9,000.00
06/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	2	0	2	0	0.00
06/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	3839	4	3839	4	3,100.00
06/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	2498	3	2498	3	9,250.00
06/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	2	0	2	0	0.00
06/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	1437	2	1437	2	150.00
06/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	2	0	2	0	0.00
06/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	6878	7	6878	7	0.00
06/10/2021	R209 On 03-February-22			Bond Future	10.85	68.7801	10.8506	68.7801	0.00
06/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	2489	2	2489	2	0.00
06/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	2457	2	2457	2	0.00
06/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	2425	2	2425	2	0.00
06/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1520	2	1520	2	0.00
06/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1499	2	1499	2	0.00
06/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1478	2	1478	2	0.00
06/10/2021	R209 On 05-May-22			Bond Future	11.04	66.4484	11.0418	66.4484	0.00
06/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	3672	3	3672	3	0.00
06/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	3639	3	3639	3	0.00
06/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	3607	3	3607	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1609	2	1609	2	0.00
06/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1591	2	1591	2	0.00
06/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1574	2	1574	2	0.00
06/10/2021	R209 On 04-August-22			Bond Future	11.24	67.2146	11.2390	67.2146	0.00
06/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1425	1	1425	1	0.00
06/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1388	1	1388	1	0.00
06/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1406	1	1406	1	0.00
06/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4911	5	4911	5	0.00
06/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4948	5	4948	5	0.00
06/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4875	5	4875	5	0.00
06/10/2021	R210 On 04-November-21			Bond Future	213.25	213.1916	213.2465	213.1916	1,486.00
06/10/2021	R210 On 03-February-22			Bond Future	215.68	215.6253	215.6784	215.6253	0.00
06/10/2021	R210 On 05-May-22			Bond Future	215.41	215.3564	215.4086	215.3564	0.00
06/10/2021	R210 On 04-August-22			Bond Future	218.07	218.0205	218.0725	218.0205	0.00
06/10/2021	R212 On 04-November-21			Bond Future	175.62	175.5022	175.6216	175.5022	4,605.00
06/10/2021	R213 On 04-November-21			Bond Future	9.92	83.6883	9.9238	83.6883	10,061.00
06/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	5886	6	5886	6	0.00
06/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	5933	6	5933	6	0.00
06/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	5981	6	5981	6	0.00
06/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	10	0	10	0	0.00
06/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	10	0	10	0	0.00
06/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	9	0	9	0	0.00
06/10/2021	R213 On 03-February-22			Bond Future	10.14	84.6230	10.1428	84.6230	0.00
06/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2151	2	2151	2	0.00
06/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3278	3	3278	3	0.00
06/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	1873	2	1873	2	0.00
06/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	1927	2	1927	2	0.00
06/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1399	1	1399	1	0.00
06/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	267	0	267	0	430.00
06/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	668	1	668	1	0.00
06/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	975	1	975	1	0.00
06/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	225	0	225	0	220.00
06/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1422	1	1422	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3530	3	3530	3	0.00
06/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1446	1	1446	1	0.00
06/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1494	1	1494	1	0.00
06/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	55	0	55	0	200.00
06/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	90	0	90	0	102.00
06/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	7351	7	7351	7	0.00
06/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	8294	8	8294	8	0.00
06/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	2229	2	2229	2	430.00
06/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	2285	2	2285	2	0.00
06/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	5171	5	5171	5	0.00
06/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	3615	4	3615	4	200.00
06/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	889	1	889	1	220.00
06/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	981	1	981	1	430.00
06/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	2313	2	2313	2	0.00
06/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	5516	6	5516	6	0.00
06/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2964	3	2964	3	102.00
06/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	2341	2	2341	2	0.00
06/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1788	2	1788	2	220.00
06/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1836	2	1836	2	200.00
06/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1604	2	1604	2	102.00
06/10/2021	R213 On 05-May-22			Bond Future	10.36	82.0871	10.3576	82.0871	0.00
06/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3141	3	3141	3	0.00
06/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3171	3	3171	3	0.00
06/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3111	3	3111	3	0.00
06/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1737	2	1737	2	0.00
06/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1755	2	1755	2	0.00
06/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1774	2	1774	2	0.00
06/10/2021	R213 On 04-August-22			Bond Future	10.59	83.0368	10.5856	83.0368	0.00
06/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1345	1	1345	1	0.00
06/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1311	1	1311	1	0.00
06/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1328	1	1328	1	0.00
06/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4727	5	4727	5	0.00
06/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4794	5	4794	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4761	5	4761	5	0.00
06/10/2021	R214 On 04-November-21			Bond Future	11.04	64.6488	11.0404	64.6488	17,781.00
06/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	7335	7	7335	7	0.00
06/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	7243	7	7243	7	0.00
06/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	7289	7	7289	7	0.00
06/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	4	0	4	0	0.00
06/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	4	0	4	0	0.00
06/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	4	0	4	0	0.00
06/10/2021	R214 On 03-February-22			Bond Future	11.23	65.3708	11.2318	65.3708	0.00
06/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	2441	2	2441	2	0.00
06/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	2472	2	2472	2	0.00
06/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	2504	2	2504	2	0.00
06/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1587	2	1587	2	0.00
06/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1565	2	1565	2	0.00
06/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1544	2	1544	2	0.00
06/10/2021	R214 On 05-May-22			Bond Future	11.42	62.8607	11.4172	62.8607	0.00
06/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	3419	3	3419	3	0.00
06/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	3451	3	3451	3	0.00
06/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	3483	3	3483	3	0.00
06/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1790	2	1790	2	0.00
06/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1771	2	1771	2	0.00
06/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1752	2	1752	2	0.00
06/10/2021	R214 On 04-August-22			Bond Future	11.61	63.5844	11.6110	63.5844	0.00
06/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1418	1	1418	1	0.00
06/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1437	1	1437	1	0.00
06/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1456	1	1456	1	0.00
06/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	4847	5	4847	5	0.00
06/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	4810	5	4810	5	0.00
06/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	4885	5	4885	5	0.00
06/10/2021	R248 On 04-November-21			Bond Future	11.01	81.6402	11.0099	81.6402	168,101.00
06/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
06/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	20	0	20	0	1,050.00
06/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	39	0	39	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	11352	11	11352	11	0.00
06/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	11298	11	11298	11	0.00
06/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	562	0	562	0	1,050.00
06/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	11406	11	11406	11	0.00
06/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	2	0	2	0	0.00
06/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	2076	3	2076	3	0.00
06/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	6146	7	6146	7	0.00
06/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	2	0	2	0	0.00
06/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	2	0	2	0	0.00
06/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	5366	6	5366	6	0.00
06/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	11203	12	11203	12	0.00
06/10/2021	R248 On 03-February-22			Bond Future	11.20	82.5519	11.2004	82.5519	3,950.00
06/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	3560	3	3560	3	0.00
06/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	966	1	966	1	1,300.00
06/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	259	0	259	0	900.00
06/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	1750	2	1750	2	100.00
06/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	3475	3	3475	3	0.00
06/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	3518	3	3518	3	0.00
06/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	1458	1	1458	1	900.00
06/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	154	0	154	0	1,300.00
06/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	459	0	459	0	100.00
06/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	600	1	600	1	0.00
06/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	88	0	88	0	0.00
06/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	10859	12	10859	12	0.00
06/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	5691	6	5691	6	0.00
06/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	9237	10	9237	10	0.00
06/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	3574	4	3574	4	0.00
06/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	7707	8	7707	8	0.00
06/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1610	2	1610	2	0.00
06/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	3151	4	3151	4	0.00
06/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	6323	7	6323	7	0.00
06/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	4546	5	4546	5	0.00
06/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1656	2	1656	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
06/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1633	2	1633	2	0.00
06/10/2021	R248 On 05-May-22			Bond Future	11.38	79.1089	11.3847	79.1089	0.00
06/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	4693	4	4693	4	0.00
06/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	4608	4	4608	4	0.00
06/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	4650	4	4650	4	0.00
06/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1977	2	1977	2	0.00
06/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1936	2	1936	2	0.00
06/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1957	2	1957	2	0.00
06/10/2021	R248 On 04-August-22			Bond Future	11.58	80.0199	11.5777	80.0199	0.00
06/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	1866	2	1866	2	0.00
06/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	1818	2	1818	2	0.00
06/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	1842	2	1842	2	0.00
06/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	5832	6	5832	6	0.00
06/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	5879	6	5879	6	0.00
06/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	5785	6	5785	6	0.00