



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 WEEKLY STATISTICS REPORT

FROM: 11/08/2021 TO: 11/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	2025 On 05-August-21			Bond Future	153.66	153.6634	153.6634	153.6634	0.00
11/08/2021	2025 On 04-November-21			Bond Future	155.26	155.3760	155.2578	155.3760	4,840.00
11/08/2021	2025 On 03-February-22			Bond Future	155.51	155.6335	155.5124	155.6335	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
11/08/2021	2025 On 05-May-22			Bond Future	157.39	157.5091	157.3857	157.5091	0.00
11/08/2021	2025 On 04-August-22			Bond Future	157.74	157.8635	157.7384	157.8635	0.00
11/08/2021	2029 On 05-August-21			Bond Future	114.13	114.1294	114.1294	114.1294	0.00
11/08/2021	2029 On 04-November-21			Bond Future	113.88	113.9588	113.8765	113.9588	2,964.00
11/08/2021	2029 On 03-February-22			Bond Future	115.21	115.2965	115.2120	115.2965	0.00
11/08/2021	2029 On 05-May-22			Bond Future	115.41	115.4996	115.4136	115.4996	0.00
11/08/2021	2029 On 04-August-22			Bond Future	116.85	116.9344	116.8469	116.9344	0.00
11/08/2021	2030 On 05-August-21			Bond Future	8.87	95.1286	95.1286	95.1286	0.00
11/08/2021	2030 On 04-November-21			Bond Future	9.13	95.7338	95.7116	95.7338	97,524.00
11/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	7770	8	8	8	0.00
11/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	7677	8	8	8	0.00
11/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	918	1	1	1	300.00
11/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	11596	12	12	12	0.00
11/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	880	1	1	1	3,250.00
11/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2278	2	2	2	0.00
11/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4568	5	5	5	29.00
11/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	7723	8	8	8	0.00
11/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	262	0	0	0	300.00
11/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	10777	11	11	11	0.00
11/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	1969	2	2	2	29.00
11/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2442	2	2	2	0.00
11/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1274	1	1	1	9,100.00
11/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1379	1	1	1	0.00
11/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2935	3	3	3	0.00
11/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	25	0	0	0	300.00
11/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	142	0	0	0	0.00
11/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	144	0	0	0	0.00
11/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	5137	5	5	5	0.00
11/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1612	2	2	2	0.00
11/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	3009	3	3	3	0.00
11/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	40	0	0	0	29.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	504	1	1	1	0.00
11/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	139	0	0	0	0.00
11/08/2021	2030 On 03-February-22			Bond Future	9.33	92.8301	92.8066	92.8301	0.00
11/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	2823	3	3	3	0.00
11/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	2793	3	3	3	0.00
11/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	3910	4	4	4	0.00
11/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8099	8	8	8	0.00
11/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3312	3	3	3	1,000.00
11/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	2851	3	3	3	0.00
11/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2568	3	3	3	0.00
11/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	668	1	1	1	101.00
11/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1391	1	1	1	1,000.00
11/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3966	4	4	4	0.00
11/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2460	2	2	2	101.00
11/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5799	6	6	6	0.00
11/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	2219	2	2	2	0.00
11/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	504	0	1	0	1,000.00
11/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1900	2	2	2	0.00
11/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1573	2	2	2	101.00
11/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2266	2	2	2	0.00
11/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2243	2	2	2	0.00
11/08/2021	2030 On 05-May-22			Bond Future	9.54	93.9276	93.9034	93.9276	0.00
11/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	4923	5	5	5	0.00
11/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	4888	5	5	5	0.00
11/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2393	2	2	2	0.00
11/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1421	1	1	1	1,800.00
11/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8066	8	8	8	0.00
11/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1281	1	1	1	200.00
11/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	254	0	0	0	200.00
11/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	4958	5	5	5	0.00
11/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4082	4	4	4	0.00
11/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	789	1	1	1	1,073.00
11/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	492	1	0	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4785	5	5	5	0.00
11/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	5073	5	5	5	0.00
11/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7965	8	8	8	0.00
11/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1600	2	2	2	0.00
11/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	10069	10	10	10	0.00
11/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	791	1	1	1	1,800.00
11/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3343	3	3	3	1,073.00
11/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6427	6	6	6	0.00
11/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1628	2	2	2	0.00
11/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1999	2	2	2	1,073.00
11/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1614	2	2	2	200.00
11/08/2021	2030 On 04-August-22			Bond Future	9.76	91.0207	90.9958	91.0207	0.00
11/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2816	3	3	3	0.00
11/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2793	3	3	3	0.00
11/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	2840	3	3	3	0.00
11/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3813	4	4	4	0.00
11/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3865	4	4	4	0.00
11/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3839	4	4	4	0.00
11/08/2021	2032 On 05-August-21			Bond Future	9.59	94.1959	94.1959	94.1959	0.00
11/08/2021	2032 On 04-November-21			Bond Future	9.85	90.5808	90.6209	90.5808	123,155.00
11/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10321	10	10	10	0.00
11/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	732	1	1	1	700.00
11/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	15541	16	16	16	0.00
11/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10272	10	10	10	0.00
11/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10223	10	10	10	0.00
11/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	1931	2	2	2	700.00
11/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	97	0	0	0	0.00
11/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	6	0	0	0	700.00
11/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	2057	2	2	2	0.00
11/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	100	0	0	0	0.00
11/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3914	4	4	4	0.00
11/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	99	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	2032 On 03-February-22			Bond Future	10.05	91.6225	91.6620	91.6225	0.00
11/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4089	4	4	4	0.00
11/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4125	4	4	4	0.00
11/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	468	0	0	0	198.00
11/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3057	3	3	3	0.00
11/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	733	1	1	1	97.00
11/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6125	6	6	6	0.00
11/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	3763	4	4	4	0.00
11/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1635	2	2	2	210.00
11/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4052	4	4	4	0.00
11/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4015	4	4	4	0.00
11/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2104	2	2	2	0.00
11/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	4935	5	5	5	0.00
11/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4426	4	4	4	0.00
11/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1544	1	2	1	400.00
11/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	6895	7	7	7	0.00
11/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	931	1	1	1	210.00
11/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1708	2	2	2	210.00
11/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1499	1	1	1	97.00
11/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	2052	2	2	2	400.00
11/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	4324	4	4	4	0.00
11/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3510	3	4	3	198.00
11/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	7409	7	7	7	0.00
11/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1911	2	2	2	0.00
11/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1853	2	2	2	198.00
11/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1891	2	2	2	0.00
11/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	4174	4	4	4	0.00
11/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	1117	1	1	1	400.00
11/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2541	3	3	3	97.00
11/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	6218	6	6	6	0.00
11/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1872	2	2	2	0.00
11/08/2021	2032 On 05-May-22			Bond Future	10.26	88.5591	88.5986	88.5591	0.00
11/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	5927	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	5850	6	6	6	0.00
11/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1543	2	2	2	780.00
11/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3005	3	3	3	780.00
11/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	5888	6	6	6	0.00
11/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6475	6	6	6	0.00
11/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1487	1	1	1	780.00
11/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1684	2	2	2	0.00
11/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1698	2	2	2	0.00
11/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3432	3	3	3	0.00
11/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	5449	5	5	5	0.00
11/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1670	2	2	2	0.00
11/08/2021	2032 On 04-August-22			Bond Future	10.47	89.5895	89.6292	89.5895	0.00
11/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3037	3	3	3	0.00
11/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3012	3	3	3	0.00
11/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3063	3	3	3	0.00
11/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4498	4	4	4	0.00
11/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4467	4	4	4	0.00
11/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4438	4	4	4	0.00
11/08/2021	2033 On 05-August-21			Bond Future	107.83	107.8284	107.8284	107.8284	0.00
11/08/2021	2033 On 04-November-21			Bond Future	107.33	107.4303	107.3268	107.4303	8,979.00
11/08/2021	2033 On 03-February-22			Bond Future	108.59	108.6912	108.5853	108.6912	0.00
11/08/2021	2033 On 05-May-22			Bond Future	108.63	108.7356	108.6280	108.7356	0.00
11/08/2021	2033 On 04-August-22			Bond Future	109.98	110.0863	109.9771	110.0863	0.00
11/08/2021	2037 On 05-August-21			Bond Future	10.46	85.4138	85.4138	85.4138	0.00
11/08/2021	2037 On 04-November-21			Bond Future	10.72	85.8409	85.8489	85.8409	126,662.00
11/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12241	12	12	12	0.00
11/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12192	12	12	12	0.00
11/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12291	12	12	12	0.00
11/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	9607	10	10	10	0.00
11/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	5487	6	5	6	600.00
11/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	183	0	0	0	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	668	1	1	1	0.00
11/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	76	0	0	0	0.00
11/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	78	0	0	0	0.00
11/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	75	0	0	0	0.00
11/08/2021	2037 On 03-February-22			Bond Future	10.91	82.5732	82.5804	82.5732	0.00
11/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5135	5	5	5	0.00
11/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5093	5	5	5	0.00
11/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5052	5	5	5	0.00
11/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1716	2	2	2	0.00
11/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1751	2	2	2	0.00
11/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1733	2	2	2	0.00
11/08/2021	2037 On 05-May-22			Bond Future	11.11	83.5497	83.5565	83.5497	0.00
11/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6314	6	6	6	0.00
11/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6274	6	6	6	0.00
11/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6233	6	6	6	0.00
11/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	2027	2	2	2	0.00
11/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	2059	2	2	2	0.00
11/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	2043	2	2	2	0.00
11/08/2021	2037 On 04-August-22			Bond Future	11.33	80.2650	80.2717	80.2650	0.00
11/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	2993	3	3	3	0.00
11/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4472	4	4	4	0.00
11/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1299	1	1	1	50.00
11/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	2967	3	3	3	0.00
11/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	2941	3	3	3	0.00
11/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5630	6	6	6	0.00
11/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5557	5	6	5	0.00
11/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3932	4	4	4	50.00
11/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	9170	9	9	9	0.00
11/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5593	5	6	5	50.00
11/08/2021	2038 On 05-August-21			Bond Future	119.24	119.2408	119.2408	119.2408	0.00
11/08/2021	2038 On 04-November-21			Bond Future	120.63	120.6214	120.6286	120.6214	7,634.00
11/08/2021	2038 On 03-February-22			Bond Future	120.28	120.2752	120.2815	120.2752	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
11/08/2021	2038 On 05-May-22			Bond Future	121.73	121.7249	121.7305	121.7249	0.00
11/08/2021	2038 On 04-August-22			Bond Future	121.44	121.4345	121.4403	121.4345	0.00
11/08/2021	2040 On 05-August-21			Bond Future	10.61	87.3364	87.3364	87.3364	0.00
11/08/2021	2040 On 04-November-21			Bond Future	10.86	87.8224	87.8300	87.8224	88,072.00
11/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	12680	13	13	13	0.00
11/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	12576	13	13	13	0.00
11/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	12628	13	13	13	0.00
11/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	98	0	0	0	0.00
11/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	100	0	0	0	0.00
11/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	96	0	0	0	0.00
11/08/2021	2040 On 03-February-22			Bond Future	11.05	84.3272	84.3340	84.3272	0.00
11/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5406	5	5	5	0.00
11/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5361	5	5	5	0.00
11/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5451	5	5	5	0.00
11/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1949	2	2	2	0.00
11/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1930	2	2	2	0.00
11/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1912	2	2	2	0.00
11/08/2021	2040 On 05-May-22			Bond Future	11.25	85.3245	85.3309	85.3245	0.00
11/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6402	7	6	7	0.00
11/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6359	6	6	6	0.00
11/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	607	1	1	1	1,200.00
11/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	1827	2	2	2	1,200.00
11/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	11539	12	12	12	0.00
11/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	6445	7	6	7	0.00
11/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	2192	2	2	2	0.00
11/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	6468	7	6	7	0.00
11/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	2210	2	2	2	0.00
11/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	953	1	1	1	1,200.00
11/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	2227	2	2	2	0.00
11/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10887	11	11	11	0.00
11/08/2021	2040 On 04-August-22			Bond Future	11.46	81.8098	81.8159	81.8098	0.00
11/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3149	3	3	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
11/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3120	3	3	3	0.00
11/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3176	3	3	3	0.00
11/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5830	6	6	6	0.00
11/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5909	6	6	6	0.00
11/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5870	6	6	6	0.00
11/08/2021	2044 On 05-August-21			Bond Future	10.68	83.9284	83.9284	83.9284	0.00
11/08/2021	2044 On 04-November-21			Bond Future	10.92	84.3711	84.3406	84.3711	61,282.00
11/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	12256	12	12	12	0.00
11/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	12204	12	12	12	0.00
11/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	12308	12	12	12	0.00
11/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	110	0	0	0	0.00
11/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	113	0	0	0	0.00
11/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	112	0	0	0	0.00
11/08/2021	2044 On 03-February-22			Bond Future	11.11	80.9614	80.9296	80.9614	0.00
11/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5322	5	5	5	0.00
11/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5277	5	5	5	0.00
11/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5233	5	5	5	0.00
11/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	2048	2	2	2	0.00
11/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	2028	2	2	2	0.00
11/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	2009	2	2	2	0.00
11/08/2021	2044 On 05-May-22			Bond Future	11.30	81.9190	81.8863	81.9190	0.00
11/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6314	6	6	6	0.00
11/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6271	6	6	6	0.00
11/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6228	6	6	6	0.00
11/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2320	2	2	2	0.00
11/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	2302	2	2	2	0.00
11/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	2284	2	2	2	0.00
11/08/2021	2044 On 04-August-22			Bond Future	11.50	78.4897	78.4564	78.4897	0.00
11/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3205	3	3	3	0.00
11/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3176	3	3	3	0.00
11/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3148	3	3	3	0.00
11/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5923	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5883	6	6	6	0.00
11/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5843	6	6	6	0.00
11/08/2021	2046 On 05-August-21			Bond Future	108.34	108.3403	108.3403	108.3403	0.00
11/08/2021	2046 On 04-November-21			Bond Future	107.15	107.1375	107.1451	107.1375	18,100.00
11/08/2021	2046 On 03-February-22			Bond Future	108.40	108.3952	108.4016	108.3952	0.00
11/08/2021	2046 On 05-May-22			Bond Future	107.84	107.8374	107.8437	107.8374	0.00
11/08/2021	2046 On 04-August-22			Bond Future	109.18	109.1772	109.1834	109.1772	0.00
11/08/2021	2050 On 05-August-21			Bond Future	109.89	109.8859	109.8859	109.8859	0.00
11/08/2021	2050 On 04-November-21			Bond Future	110.58	110.5692	110.5764	110.5692	10,845.00
11/08/2021	2050 On 03-February-22			Bond Future	109.91	109.9082	109.9146	109.9082	0.00
11/08/2021	2050 On 05-May-22			Bond Future	111.24	111.2328	111.2387	111.2328	0.00
11/08/2021	2050 On 04-August-22			Bond Future	110.62	110.6126	110.6186	110.6126	0.00
11/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	AL37 On 04-November-21			Index Future	804.07	804.1650	804.0700	804.1650	0.00
11/08/2021	AL37 On 03-February-22			Index Future	813.30	813.4010	813.3020	813.4010	0.00
11/08/2021	AL37 On 05-May-22			Index Future	822.90	823.0040	822.9030	823.0040	0.00
11/08/2021	AL37 On 04-August-22			Index Future	832.82	832.9280	832.8240	832.9280	0.00
11/08/2021	AL7T On 04-November-21			Index Future	918.37	918.7390	918.3690	918.7390	0.00
11/08/2021	AL7T On 03-February-22			Index Future	928.91	929.2910	928.9140	929.2910	0.00
11/08/2021	AL7T On 05-May-22			Index Future	939.88	940.2630	939.8800	940.2630	0.00
11/08/2021	AL7T On 04-August-22			Index Future	951.21	951.6010	951.2110	951.6010	0.00
11/08/2021	ALBI On 04-November-21			Index Future	806.16	806.3590	806.1610	806.3590	115.00
11/08/2021	ALBI On 03-February-22			Index Future	815.42	815.6200	815.4180	815.6200	0.00
11/08/2021	ALBI On 05-May-22			Index Future	825.04	825.2500	825.0430	825.2500	0.00
11/08/2021	ALBI On 04-August-22			Index Future	834.99	835.2000	834.9910	835.2000	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
11/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C213 On 28-February-31			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
11/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2021	ES33 On 05-August-21			Bond Future	11.14	79.1516	79.1516	79.1516	0.00
11/08/2021	ES33 On 04-November-21			Bond Future	11.44	75.8831	75.8710	75.8831	350.00
11/08/2021	ES33 On 03-February-22			Bond Future	11.69	76.7741	76.7610	76.7741	0.00
11/08/2021	ES33 On 05-May-22			Bond Future	11.94	73.9222	73.9086	73.9222	0.00
11/08/2021	ES33 On 04-August-22			Bond Future	12.20	74.7932	74.7791	74.7932	0.00
11/08/2021	ES42 On 05-August-21			Bond Future	11.71	77.6952	77.6952	77.6952	0.00
11/08/2021	ES42 On 04-November-21			Bond Future	11.98	73.8810	73.9570	73.8810	4,779.00
11/08/2021	ES42 On 03-February-22			Bond Future	12.21	74.7492	74.8252	74.7492	0.00
11/08/2021	ES42 On 05-May-22			Bond Future	12.45	71.3921	71.4687	71.3921	0.00
11/08/2021	ES42 On 04-August-22			Bond Future	12.69	72.2317	72.3090	72.2317	0.00
11/08/2021	GOVI On 04-November-21			GOVI	796.33	796.5350	796.3290	796.5350	984.00
11/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	679090	68	68	68	0.00
11/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	679290	68	68	68	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
11/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	679190	68	68	68	0.00
11/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 03-February-22			GOVI	805.47	805.6830	805.4720	805.6830	0.00
11/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	127220	13	13	13	0.00
11/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	127320	13	13	13	0.00
11/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	127120	13	13	13	0.00
11/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 05-May-22			GOVI	814.98	815.1960	814.9800	815.1960	0.00
11/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	267400	27	27	27	0.00
11/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	267500	27	27	27	0.00
11/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	267300	27	27	27	0.00
11/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 04-August-22			GOVI	824.81	825.0250	824.8060	825.0250	0.00
11/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	55360	6	6	6	0.00
11/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	55460	6	6	6	0.00
11/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	55260	6	6	6	0.00
11/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
11/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
11/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2021	IGOV On 04-November-21			Index Future	295.01	295.0870	295.0080	295.0870	475.00
11/08/2021	IGOV On 03-February-22			Index Future	298.47	298.5480	298.4670	298.5480	0.00
11/08/2021	IGOV On 05-May-22			Index Future	302.06	302.1440	302.0620	302.1440	0.00
11/08/2021	IGOV On 04-August-22			Index Future	305.77	305.8570	305.7740	305.8570	0.00
11/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	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
11/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
11/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
11/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	0.00
11/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.2950	96.3150	96.2950	30,000.00
11/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.82	96.1800	96.1800	96.1800	0.00
11/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.87	96.1400	96.1300	96.1400	0.00
11/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.03	96.0050	95.9750	96.0050	0.00
11/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.08	95.9500	95.9200	95.9500	0.00
11/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.7400	95.6800	95.7400	0.00
11/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.74	95.3600	95.2650	95.3600	471.00
11/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.98	95.1100	95.0200	95.1100	0.00
11/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.28	94.8200	94.7200	94.8200	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
11/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.6050	94.5150	94.6050	0.00
11/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.67	94.3900	94.3300	94.3900	0.00
11/08/2021	R023 On 05-August-21			Bond Future	4.98	107.5435	107.5435	107.5435	0.00
11/08/2021	R023 On 04-November-21			Bond Future	5.13	104.7677	104.7581	104.7677	13,736.00
11/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	72	0	0	0	0.00
11/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	68	0	0	0	0.00
11/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	64	0	0	0	0.00
11/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	358	0	0	0	0.00
11/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	350	0	0	0	0.00
11/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	341	0	0	0	0.00
11/08/2021	R023 On 03-February-22			Bond Future	5.26	105.9720	105.9611	105.9720	0.00
11/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	162	0	0	0	0.00
11/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	157	0	0	0	0.00
11/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	166	0	0	0	0.00
11/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	357	0	0	0	0.00
11/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	369	0	0	0	0.00
11/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	363	0	0	0	0.00
11/08/2021	R023 On 05-May-22			Bond Future	5.42	103.3140	103.3023	103.3140	0.00
11/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	777	1	1	1	0.00
11/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	770	1	1	1	0.00
11/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	784	1	1	1	0.00
11/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	79	0	0	0	0.00
11/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	81	0	0	0	0.00
11/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	80	0	0	0	0.00
11/08/2021	R023 On 04-August-22			Bond Future	5.65	104.5423	104.5300	104.5423	0.00
11/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	382	0	0	0	0.00
11/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	378	0	0	0	0.00
11/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	386	0	0	0	0.00
11/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	166	0	0	0	0.00
11/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	170	0	0	0	0.00
11/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	168	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	R035 On 05-August-21			Bond Future	10.19	94.3946	94.3946	94.3946	0.00
11/08/2021	R035 On 04-November-21			Bond Future	10.45	90.4428	90.4870	90.4428	81,498.00
11/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12210	12	12	12	0.00
11/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12160	12	12	12	0.00
11/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8202	8	8	8	0.00
11/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1495	2	1	2	782.00
11/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	18545	19	19	19	0.00
11/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5387	5	5	5	0.00
11/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12261	12	12	12	0.00
11/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	4801	5	5	5	0.00
11/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1203	1	1	1	400.00
11/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	2787	3	3	3	400.00
11/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	2711	3	3	3	0.00
11/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1178	1	1	1	350.00
11/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	3411	3	3	3	0.00
11/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1757	2	2	2	350.00
11/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3454	4	3	4	0.00
11/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	697	1	1	1	350.00
11/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1705	2	2	2	0.00
11/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	840	1	1	1	782.00
11/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2964	3	3	3	0.00
11/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	78	0	0	0	0.00
11/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	288	0	0	0	782.00
11/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	3	0	0	0	400.00
11/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	81	0	0	0	0.00
11/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	79	0	0	0	0.00
11/08/2021	R035 On 03-February-22			Bond Future	10.66	91.4825	91.5262	91.4825	0.00
11/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5273	5	5	5	0.00
11/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	736	1	1	1	683.00
11/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1484	1	1	1	280.00
11/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8175	8	8	8	0.00
11/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4489	4	4	4	0.00
11/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5230	5	5	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
11/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5188	5	5	5	0.00
11/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	5926	6	6	6	0.00
11/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3037	3	3	3	0.00
11/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7472	7	7	7	0.00
11/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4409	4	4	4	0.00
11/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5445	5	5	5	0.00
11/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	1882	2	2	2	200.00
11/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2124	2	2	2	1,600.00
11/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	2049	2	2	2	1,600.00
11/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	4100	4	4	4	0.00
11/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1622	2	2	2	200.00
11/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4449	4	4	4	0.00
11/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	1037	1	1	1	280.00
11/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1454	2	1	2	683.00
11/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1723	2	2	2	0.00
11/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1705	2	2	2	0.00
11/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	895	1	1	1	1,800.00
11/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	2090	2	2	2	280.00
11/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	5116	5	5	5	0.00
11/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1688	2	2	2	0.00
11/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	3081	3	3	3	683.00
11/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	7111	7	7	7	0.00
11/08/2021	R035 On 05-May-22			Bond Future	10.86	88.0858	88.1295	88.0858	0.00
11/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	6607	7	7	7	0.00
11/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6565	7	7	7	0.00
11/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6524	6	7	6	0.00
11/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1957	2	2	2	0.00
11/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1942	2	2	2	0.00
11/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1926	2	2	2	0.00
11/08/2021	R035 On 04-August-22			Bond Future	11.07	89.1080	89.1519	89.1080	0.00
11/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3231	3	3	3	0.00
11/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4377	4	4	4	0.00
11/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3204	3	3	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
11/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3177	3	3	3	0.00
11/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	2964	3	3	3	0.00
11/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1297	1	1	1	100.00
11/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5604	6	6	6	100.00
11/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	9143	9	9	9	0.00
11/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	5319	5	5	5	0.00
11/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	4031	4	4	4	100.00
11/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	5284	5	5	5	0.00
11/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	5250	5	5	5	0.00
11/08/2021	R186 On 05-August-21			Bond Future	7.35	115.1956	115.1956	115.1956	0.00
11/08/2021	R186 On 04-November-21			Bond Future	7.62	116.0571	116.0621	116.0571	73,159.00
11/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	2694	3	3	3	0.00
11/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5147	5	5	5	0.00
11/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	2661	3	3	3	0.00
11/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2628	3	3	3	0.00
11/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1673	2	2	2	0.00
11/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	526	1	1	1	0.00
11/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	515	1	1	1	0.00
11/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	119	0	0	0	15,177.00
11/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	505	1	1	1	0.00
11/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	982	1	1	1	15,177.00
11/08/2021	R186 On 03-February-22			Bond Future	7.81	112.1092	112.1131	112.1092	0.00
11/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	883	1	1	1	0.00
11/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	870	1	1	1	0.00
11/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	897	1	1	1	0.00
11/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	3089	3	3	3	0.00
11/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	3148	3	3	3	0.00
11/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	3118	3	3	3	0.00
11/08/2021	R186 On 05-May-22			Bond Future	8.02	113.4345	113.4377	113.4345	0.00
11/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	2721	3	3	3	0.00
11/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1771	2	2	2	435.00
11/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3603	4	4	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
11/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2696	3	3	3	0.00
11/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	2746	3	3	3	0.00
11/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	800	1	1	1	435.00
11/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1544	2	2	2	0.00
11/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3817	4	4	4	0.00
11/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1573	2	2	2	0.00
11/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2329	2	2	2	0.00
11/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	1142	1	1	1	435.00
11/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1558	2	2	2	0.00
11/08/2021	R186 On 04-August-22			Bond Future	8.25	109.4853	109.4881	109.4853	0.00
11/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2165	2	2	2	0.00
11/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2145	2	2	2	0.00
11/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2184	2	2	2	0.00
11/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2547	2	3	2	0.00
11/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2585	3	3	3	0.00
11/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2566	3	3	3	0.00
11/08/2021	R197 On 05-August-21			Bond Future	322.43	322.4269	322.4269	322.4269	0.00
11/08/2021	R197 On 04-November-21			Bond Future	325.66	325.8961	325.6638	325.8961	1,274.00
11/08/2021	R197 On 03-February-22			Bond Future	321.34	321.5776	321.3396	321.5776	0.00
11/08/2021	R197 On 05-May-22			Bond Future	325.21	325.4537	325.2111	325.4537	0.00
11/08/2021	R197 On 04-August-22			Bond Future	320.94	321.1872	320.9419	321.1872	0.00
11/08/2021	R202 On 05-August-21			Bond Future	236.15	236.1459	236.1459	236.1459	0.00
11/08/2021	R202 On 04-November-21			Bond Future	238.73	238.7209	238.7314	238.7209	9,704.00
11/08/2021	R202 On 03-February-22			Bond Future	237.21	237.1972	237.2056	237.1972	0.00
11/08/2021	R202 On 05-May-22			Bond Future	240.06	240.0560	240.0633	240.0560	0.00
11/08/2021	R202 On 04-August-22			Bond Future	238.63	238.6243	238.6315	238.6243	0.00
11/08/2021	R209 On 05-August-21			Bond Future	10.19	72.6174	72.6174	72.6174	0.00
11/08/2021	R209 On 04-November-21			Bond Future	10.44	69.8585	69.8340	69.8585	36,502.00
11/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9077	9	9	9	0.00
11/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	185	0	0	0	6,000.00
11/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9032	9	9	9	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
11/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8271	8	8	8	0.00
11/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9122	9	9	9	0.00
11/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2049	2	2	2	0.00
11/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	802	1	1	1	0.00
11/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	3350	3	3	3	3,100.00
11/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	108	0	0	0	0.00
11/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	149	0	0	0	9,000.00
11/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	109	0	0	0	0.00
11/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	111	0	0	0	0.00
11/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1694	2	2	2	9,400.00
11/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5812	6	6	6	0.00
11/08/2021	R209 On 03-February-22			Bond Future	10.62	70.6618	70.6363	70.6618	0.00
11/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4038	4	4	4	0.00
11/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4002	4	4	4	0.00
11/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	3966	4	4	4	0.00
11/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1775	2	2	2	0.00
11/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1757	2	2	2	0.00
11/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1740	2	2	2	0.00
11/08/2021	R209 On 05-May-22			Bond Future	10.80	68.3559	68.3297	68.3559	0.00
11/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5204	5	5	5	0.00
11/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5169	5	5	5	0.00
11/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5133	5	5	5	0.00
11/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1829	2	2	2	0.00
11/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1814	2	2	2	0.00
11/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1800	2	2	2	0.00
11/08/2021	R209 On 04-August-22			Bond Future	10.98	69.1494	69.1226	69.1494	0.00
11/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2609	3	3	3	0.00
11/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2562	3	3	3	0.00
11/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2585	3	3	3	0.00
11/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4764	5	5	5	0.00
11/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4796	5	5	5	0.00
11/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4733	5	5	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
11/08/2021	R210 On 05-August-21			Bond Future	210.97	210.9735	210.9735	210.9735	0.00
11/08/2021	R210 On 04-November-21			Bond Future	210.02	209.9663	210.0213	209.9663	1,486.00
11/08/2021	R210 On 03-February-22			Bond Future	212.48	212.4309	212.4844	212.4309	0.00
11/08/2021	R210 On 05-May-22			Bond Future	212.22	212.1652	212.2186	212.1652	0.00
11/08/2021	R210 On 04-August-22			Bond Future	214.85	214.8010	214.8544	214.8010	0.00
11/08/2021	R212 On 05-August-21			Bond Future	173.16	173.1565	173.1565	173.1565	0.00
11/08/2021	R212 On 04-November-21			Bond Future	174.99	175.0151	174.9904	175.0151	1,025.00
11/08/2021	R213 On 05-August-21			Bond Future	9.23	89.1536	89.1536	89.1536	0.00
11/08/2021	R213 On 04-November-21			Bond Future	9.51	86.1095	86.0309	86.1095	9,537.00
11/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8249	8	8	8	0.00
11/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8204	8	8	8	0.00
11/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8295	8	8	8	0.00
11/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	131	0	0	0	0.00
11/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	128	0	0	0	0.00
11/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	126	0	0	0	0.00
11/08/2021	R213 On 03-February-22			Bond Future	9.71	87.0993	87.0188	87.0993	0.00
11/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3281	3	3	3	0.00
11/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3250	3	3	3	0.00
11/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	3876	4	4	4	0.00
11/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2171	2	2	2	0.00
11/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4224	4	4	4	0.00
11/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2654	3	3	3	0.00
11/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5537	6	6	6	0.00
11/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1352	1	1	1	430.00
11/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	3945	4	4	4	0.00
11/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1217	1	1	1	220.00
11/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3313	3	3	3	0.00
11/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	494	0	0	0	200.00
11/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	668	1	1	1	102.00
11/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3376	3	3	3	0.00
11/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	5810	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	919	1	1	1	220.00
11/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1860	2	2	2	430.00
11/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	4006	4	4	4	0.00
11/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	989	1	1	1	430.00
11/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5679	6	6	6	0.00
11/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1901	2	2	2	0.00
11/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2867	3	3	3	200.00
11/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6482	6	6	6	0.00
11/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1555	2	2	2	220.00
11/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	4257	4	4	4	0.00
11/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2393	2	2	2	102.00
11/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1428	1	1	1	102.00
11/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1589	2	2	2	200.00
11/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1942	2	2	2	0.00
11/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1921	2	2	2	0.00
11/08/2021	R213 On 05-May-22			Bond Future	9.91	84.5967	84.5148	84.5967	0.00
11/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5190	5	5	5	0.00
11/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5225	5	5	5	0.00
11/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5154	5	5	5	0.00
11/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1510	2	2	2	0.00
11/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1536	2	2	2	0.00
11/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1523	2	2	2	0.00
11/08/2021	R213 On 04-August-22			Bond Future	10.11	85.5825	85.4993	85.5825	0.00
11/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	2882	3	3	3	0.00
11/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	2858	3	3	3	0.00
11/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	2835	3	3	3	0.00
11/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3949	4	4	4	0.00
11/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	4004	4	4	4	0.00
11/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3976	4	4	4	0.00
11/08/2021	R214 On 05-August-21			Bond Future	10.64	69.1334	69.1334	69.1334	0.00
11/08/2021	R214 On 04-November-21			Bond Future	10.87	66.1961	66.2606	66.1961	18,091.00
11/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	8465	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	8421	8	8	8	0.00
11/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8377	8	8	8	0.00
11/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	154	0	0	0	0.00
11/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	149	0	0	0	0.00
11/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	152	0	0	0	0.00
11/08/2021	R214 On 03-February-22			Bond Future	11.05	66.9570	67.0215	66.9570	0.00
11/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	3816	4	4	4	0.00
11/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	3781	4	4	4	0.00
11/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	3850	4	4	4	0.00
11/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1910	2	2	2	0.00
11/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1891	2	2	2	0.00
11/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1872	2	2	2	0.00
11/08/2021	R214 On 05-May-22			Bond Future	11.23	64.4688	64.5337	64.4688	0.00
11/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	4746	5	5	5	0.00
11/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	4712	5	5	5	0.00
11/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	4780	5	5	5	0.00
11/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	2050	2	2	2	0.00
11/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	2033	2	2	2	0.00
11/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	2016	2	2	2	0.00
11/08/2021	R214 On 04-August-22			Bond Future	11.41	65.2158	65.2812	65.2158	0.00
11/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2547	2	3	2	0.00
11/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2524	2	3	2	0.00
11/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2570	2	3	2	0.00
11/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4908	5	5	5	0.00
11/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4942	5	5	5	0.00
11/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4875	5	5	5	0.00
11/08/2021	R248 On 05-August-21			Bond Future	10.60	87.5595	87.5595	87.5595	0.00
11/08/2021	R248 On 04-November-21			Bond Future	10.84	83.5754	83.5813	83.5754	167,643.00
11/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	12685	13	13	13	0.00
11/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	12633	13	13	13	0.00
11/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	86	0	0	0	0.00
11/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	623	1	1	1	1,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	809	1	1	1	0.00
11/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2235	2	2	2	1,050.00
11/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	12736	13	13	13	0.00
11/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	113	0	0	0	0.00
11/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2530	3	3	3	0.00
11/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	5530	6	6	6	0.00
11/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	10069	10	10	10	0.00
11/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	118	0	0	0	0.00
11/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4917	5	5	5	0.00
11/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	116	0	0	0	0.00
11/08/2021	R248 On 03-February-22			Bond Future	11.02	84.5362	84.5413	84.5362	0.00
11/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5268	5	5	5	0.00
11/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5224	5	5	5	0.00
11/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5179	5	5	5	0.00
11/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	1688	2	2	2	1,300.00
11/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	456	0	0	0	1,300.00
11/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	5519	6	6	6	0.00
11/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9968	10	10	10	0.00
11/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	2058	2	2	2	0.00
11/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	2100	2	2	2	0.00
11/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	2079	2	2	2	0.00
11/08/2021	R248 On 05-May-22			Bond Future	11.20	81.1205	81.1252	81.1205	0.00
11/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	6331	6	6	6	0.00
11/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6286	6	6	6	0.00
11/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6242	6	6	6	0.00
11/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2332	2	2	2	0.00
11/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2295	2	2	2	0.00
11/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2313	2	2	2	0.00
11/08/2021	R248 On 04-August-22			Bond Future	11.38	82.0607	82.0651	82.0607	0.00
11/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3259	3	3	3	0.00
11/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3229	3	3	3	0.00
11/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3200	3	3	3	0.00
11/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5962	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5920	6	6	6	0.00
11/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5879	6	6	6	0.00