



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: 08/12/2021 TO: 08/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	2025 On 03-February-22			Bond Future	154.71	154.4193	154.7136	154.4193	5,431.00
08/12/2021	2025 On 05-May-22			Bond Future	156.59	156.2900	156.5862	156.2900	164.00
08/12/2021	2025 On 04-August-22			Bond Future	156.93	156.6329	156.9321	156.6329	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
08/12/2021	2025 On 03-November-22			Bond Future	158.93	158.6263	158.9285	158.6263	0.00
08/12/2021	2029 On 03-February-22			Bond Future	113.18	113.0076	113.1767	113.0076	2,696.00
08/12/2021	2029 On 05-May-22			Bond Future	113.35	113.1792	113.3492	113.1792	186.00
08/12/2021	2029 On 04-August-22			Bond Future	114.77	114.5945	114.7661	114.5945	0.00
08/12/2021	2029 On 03-November-22			Bond Future	115.00	114.8298	115.0029	114.8298	0.00
08/12/2021	2030 On 03-February-22			Bond Future	9.57	91.3854	91.5289	91.3854	83,496.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	126	0	0	0	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2291	2	2	2	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	6369	6	6	6	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1328	1	1	1	1,000.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1878	2	2	2	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	925	1	1	1	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	903	1	1	1	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	24	0	0	0	101.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	151	0	0	0	1,000.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1944	2	2	2	950.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	947	1	1	1	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	838	1	1	1	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	352	0	0	0	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	737	1	1	1	0.00
08/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	483	0	0	0	950.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2448	3	2	3	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1908	2	2	2	101.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2852	3	3	3	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1746	2	2	2	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1593	2	2	2	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	782	1	1	1	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	621	1	1	1	8,000.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	4003	4	4	4	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	6433	7	6	7	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	4253	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
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1653	2	2	2	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1623	2	2	2	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	818	1	1	1	101.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1193	1	1	1	0.00
08/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	51	0	0	0	1,000.00
08/12/2021	2030 On 05-May-22			Bond Future	9.79	92.4705	92.6148	92.4705	14,757.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	6372	6	6	6	0.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3186	3	3	3	0.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	404	0	0	0	200.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	469	0	0	0	1,800.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1037	1	1	1	0.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	32	0	0	0	200.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3219	3	3	3	0.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3251	3	3	3	0.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	2451	2	2	2	0.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	97	0	0	0	1,800.00
08/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	205	0	0	0	1,073.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	8859	9	9	9	0.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5484	6	5	6	0.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5121	5	5	5	0.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1182	1	1	1	0.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1198	1	1	1	200.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	11136	11	11	11	0.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	7132	7	7	7	0.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	3275	3	3	3	1,073.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1214	1	1	1	0.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	386	0	0	0	1,800.00
08/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1657	2	2	2	1,073.00
08/12/2021	2030 On 04-August-22			Bond Future	10.02	89.5516	89.6973	89.5516	0.00
08/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	733	1	1	1	800.00
08/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1389	1	1	1	0.00
08/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	223	0	0	0	800.00
08/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1408	1	1	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
08/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1427	1	1	1	0.00
08/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	5302	5	5	5	0.00
08/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	973	1	1	1	800.00
08/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3698	4	4	4	0.00
08/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3729	4	4	4	0.00
08/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	9049	9	9	9	0.00
08/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3760	4	4	4	0.00
08/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	5589	6	6	6	0.00
08/12/2021	2030 On 03-November-22			Bond Future	10.25	90.7205	90.8674	90.7205	0.00
08/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2472	2	2	2	0.00
08/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2449	2	2	2	0.00
08/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2495	2	2	2	0.00
08/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3185	3	3	3	0.00
08/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3232	3	3	3	0.00
08/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3208	3	3	3	0.00
08/12/2021	2032 On 03-February-22			Bond Future	10.04	91.6306	91.7296	91.6306	112,834.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	23	0	0	0	198.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	64	0	0	0	97.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	335	0	0	0	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5220	5	5	5	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4972	5	5	5	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2875	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2460	2	2	2	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	953	1	1	1	900.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1672	2	2	2	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2833	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	403	0	0	0	210.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3224	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2748	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2790	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	743	1	1	1	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	479	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
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	348	0	0	0	400.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6121	6	6	6	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3769	4	4	4	0.00
08/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3816	4	4	4	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	312	0	0	0	97.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	535	1	1	1	198.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	321	0	0	0	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	90	0	0	0	210.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	6897	7	7	7	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	3060	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2082	2	2	2	198.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1762	2	2	2	900.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	562	1	1	1	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	576	1	1	1	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	438	0	0	0	210.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	682	1	1	1	400.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2874	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	549	1	1	1	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1089	1	1	1	97.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	165	0	0	0	900.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	145	0	0	0	400.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	3108	3	3	3	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5482	6	5	6	0.00
08/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2650	3	3	3	0.00
08/12/2021	2032 On 05-May-22			Bond Future	10.24	88.5718	88.6710	88.5718	20,406.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	4979	5	5	5	0.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5064	5	5	5	0.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2284	2	2	2	993.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	666	1	1	1	780.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	1951	2	2	2	780.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5021	5	5	5	0.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5666	6	6	6	0.00
08/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	4812	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
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	798	1	1	1	993.00
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	606	1	1	1	780.00
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	754	1	1	1	0.00
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	744	1	1	1	0.00
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2021	2	2	2	0.00
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2306	2	2	2	0.00
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	4499	5	4	5	0.00
08/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	734	1	1	1	0.00
08/12/2021	2032 On 04-August-22			Bond Future	10.46	89.6084	89.7085	89.6084	0.00
08/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	6744	7	7	7	0.00
08/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	7964	8	8	8	0.00
08/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1919	2	2	2	0.00
08/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1944	2	2	2	0.00
08/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1970	2	2	2	0.00
08/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	276	0	0	0	800.00
08/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	984	1	1	1	800.00
08/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	5117	5	5	5	0.00
08/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	8896	9	9	9	0.00
08/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3325	3	3	3	0.00
08/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3295	3	3	3	0.00
08/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3265	3	3	3	0.00
08/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	596	1	1	1	0.00
08/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	796	1	1	1	800.00
08/12/2021	2032 On 03-November-22			Bond Future	10.67	86.6325	86.7333	86.6325	0.00
08/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3051	3	3	3	0.00
08/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	3099	3	3	3	0.00
08/12/2021	2033 On 03-February-22			Bond Future	110.28	109.1341	110.2788	109.1341	7,393.00
08/12/2021	2033 On 05-May-22			Bond Future	110.33	109.1770	110.3344	109.1770	2,121.00
08/12/2021	2033 On 04-August-22			Bond Future	111.71	110.5423	111.7137	110.5423	0.00
08/12/2021	2033 On 03-November-22			Bond Future	111.83	110.6454	111.8311	110.6454	0.00
08/12/2021	2037 On 03-February-22			Bond Future	10.68	84.0196	84.0613	84.0196	118,951.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5147	5	5	5	0.00
08/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5041	5	5	5	0.00
08/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5094	5	5	5	0.00
08/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	247	0	0	0	0.00
08/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	259	0	0	0	0.00
08/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	253	0	0	0	0.00
08/12/2021	2037 On 05-May-22			Bond Future	10.87	85.0174	85.0586	85.0174	11,855.00
08/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6487	6	6	6	0.00
08/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6392	6	6	6	0.00
08/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6439	6	6	6	0.00
08/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	698	1	1	1	0.00
08/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	716	1	1	1	0.00
08/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	707	1	1	1	0.00
08/12/2021	2037 On 04-August-22			Bond Future	11.08	81.7565	81.7980	81.7565	0.00
08/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2454	2	2	2	0.00
08/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3425	3	3	3	1,050.00
08/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4180	4	4	4	0.00
08/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	760	1	1	1	50.00
08/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	6330	6	6	6	0.00
08/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2394	2	2	2	0.00
08/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2424	2	2	2	0.00
08/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3557	4	4	4	0.00
08/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1219	1	1	1	1,050.00
08/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3492	4	3	4	0.00
08/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	7105	7	7	7	0.00
08/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3524	4	4	4	50.00
08/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2114	2	2	2	50.00
08/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2616	3	3	3	0.00
08/12/2021	2037 On 03-November-22			Bond Future	11.27	82.8283	82.8698	82.8283	0.00
08/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3589	4	4	4	0.00
08/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3653	4	4	4	0.00
08/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3621	4	4	4	0.00
08/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3380	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
08/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3408	3	3	3	0.00
08/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3352	3	3	3	0.00
08/12/2021	2038 On 03-February-22			Bond Future	123.76	122.1400	123.7604	122.1400	6,294.00
08/12/2021	2038 On 05-May-22			Bond Future	125.26	123.6197	125.2585	123.6197	677.00
08/12/2021	2038 On 04-August-22			Bond Future	125.01	123.3527	125.0114	123.3527	0.00
08/12/2021	2038 On 03-November-22			Bond Future	126.60	124.9227	126.6019	124.9227	0.00
08/12/2021	2040 On 03-February-22			Bond Future	10.76	86.2314	86.3468	86.2314	87,758.00
08/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	1146	1	1	1	2,000.00
08/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5683	6	6	6	0.00
08/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5740	6	6	6	0.00
08/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5797	6	6	6	0.00
08/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	257	0	0	0	0.00
08/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	251	0	0	0	0.00
08/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	245	0	0	0	0.00
08/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	2256	2	2	2	0.00
08/12/2021	2040 On 05-May-22			Bond Future	10.94	87.2555	87.3713	87.2555	8,568.00
08/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6939	7	7	7	0.00
08/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6990	7	7	7	0.00
08/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	297	0	0	0	1,200.00
08/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	7041	7	7	7	0.00
08/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1458	1	1	1	1,200.00
08/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	12825	13	13	13	0.00
08/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	199	0	0	0	1,200.00
08/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	758	1	1	1	0.00
08/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	4058	4	4	4	0.00
08/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	748	1	1	1	0.00
08/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	8536	9	9	9	0.00
08/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	767	1	1	1	0.00
08/12/2021	2040 On 04-August-22			Bond Future	11.14	83.7704	83.8873	83.7704	0.00
08/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	7900	8	8	8	0.00
08/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2836	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
08/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	352	0	0	0	460.00
08/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	1838	2	2	2	460.00
08/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2870	3	3	3	0.00
08/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2903	3	3	3	0.00
08/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3486	4	3	4	0.00
08/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	10818	11	11	11	0.00
08/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1051	1	1	1	460.00
08/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3520	4	4	4	0.00
08/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	4823	5	5	5	0.00
08/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3553	4	4	4	0.00
08/12/2021	2040 On 03-November-22			Bond Future	11.32	84.8689	84.9868	84.8689	0.00
08/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4050	4	4	4	0.00
08/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	3981	4	4	4	0.00
08/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4015	4	4	4	0.00
08/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3479	4	3	4	0.00
08/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3537	4	4	4	0.00
08/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3508	4	4	4	0.00
08/12/2021	2044 On 03-February-22			Bond Future	10.78	83.1488	83.2276	83.1488	56,733.00
08/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5822	6	6	6	0.00
08/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5706	6	6	6	0.00
08/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5764	6	6	6	0.00
08/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	217	0	0	0	0.00
08/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	222	0	0	0	0.00
08/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	211	0	0	0	0.00
08/12/2021	2044 On 05-May-22			Bond Future	10.96	84.1363	84.2151	84.1363	5,735.00
08/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7108	7	7	7	0.00
08/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7005	7	7	7	0.00
08/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7056	7	7	7	0.00
08/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	758	1	1	1	0.00
08/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	767	1	1	1	0.00
08/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	749	1	1	1	0.00
08/12/2021	2044 On 04-August-22			Bond Future	11.14	80.7398	80.8193	80.7398	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
08/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3078	3	3	3	0.00
08/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3008	3	3	3	0.00
08/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3043	3	3	3	0.00
08/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3386	3	3	3	0.00
08/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3420	3	3	3	0.00
08/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3353	3	3	3	0.00
08/12/2021	2044 On 03-November-22			Bond Future	11.31	81.7986	81.8787	81.7986	0.00
08/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4029	4	4	4	0.00
08/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4064	4	4	4	0.00
08/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4100	4	4	4	0.00
08/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3467	4	3	4	0.00
08/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3496	4	3	4	0.00
08/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3526	4	4	4	0.00
08/12/2021	2046 On 03-February-22			Bond Future	114.60	112.4739	114.5962	112.4739	15,506.00
08/12/2021	2046 On 05-May-22			Bond Future	114.10	111.9551	114.1019	111.9551	171.00
08/12/2021	2046 On 04-August-22			Bond Future	115.53	113.3552	115.5284	113.3552	0.00
08/12/2021	2046 On 03-November-22			Bond Future	115.08	112.8762	115.0764	112.8762	0.00
08/12/2021	2050 On 03-February-22			Bond Future	116.71	113.0145	116.7058	113.0145	9,280.00
08/12/2021	2050 On 05-May-22			Bond Future	118.12	114.3835	118.1183	114.3835	379.00
08/12/2021	2050 On 04-August-22			Bond Future	117.58	113.8010	117.5819	113.8010	0.00
08/12/2021	2050 On 03-November-22			Bond Future	119.08	115.2495	119.0779	115.2495	0.00
08/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	AL37 On 03-February-22			Index Future	809.23	807.7900	809.2250	807.7900	0.00
08/12/2021	AL37 On 05-May-22			Index Future	818.82	817.3700	818.8190	817.3700	0.00
08/12/2021	AL37 On 04-August-22			Index Future	828.75	827.2850	828.7500	827.2850	0.00
08/12/2021	AL37 On 03-November-22			Index Future	839.21	837.7220	839.2050	837.7220	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
08/12/2021	AL7T On 03-February-22			Index Future	922.57	921.5820	922.5680	921.5820	0.00
08/12/2021	AL7T On 05-May-22			Index Future	933.51	932.5120	933.5060	932.5120	0.00
08/12/2021	AL7T On 04-August-22			Index Future	944.83	943.8230	944.8290	943.8230	0.00
08/12/2021	AL7T On 03-November-22			Index Future	956.75	955.7310	956.7470	955.7310	0.00
08/12/2021	ALBI On 03-February-22			Index Future	820.88	819.9420	820.8750	819.9420	193.00
08/12/2021	ALBI On 05-May-22			Index Future	830.61	829.6660	830.6070	829.6660	29.00
08/12/2021	ALBI On 04-August-22			Index Future	840.68	839.7300	840.6820	839.7300	0.00
08/12/2021	ALBI On 03-November-22			Index Future	851.29	850.3240	851.2870	850.3240	0.00
08/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C197 On 07-December-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
08/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2021	ES33 On 03-February-22			Bond Future	11.46	77.8087	77.9304	77.8087	263.00
08/12/2021	ES33 On 05-May-22			Bond Future	11.70	74.9737	75.0960	74.9737	87.00
08/12/2021	ES33 On 04-August-22			Bond Future	11.95	75.8636	75.9872	75.8636	0.00
08/12/2021	ES33 On 03-November-22			Bond Future	12.20	73.1001	73.2249	73.1001	0.00
08/12/2021	ES42 On 03-February-22			Bond Future	11.85	76.8523	76.9571	76.8523	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2021	ES42 On 05-May-22			Bond Future	12.07	73.5247	73.6301	73.5247	1,190.00
08/12/2021	ES42 On 04-August-22			Bond Future	12.29	74.3963	74.5026	74.3963	0.00
08/12/2021	ES42 On 03-November-22			Bond Future	12.52	71.1347	71.2420	71.1347	0.00
08/12/2021	GOVI On 03-February-22			GOVI	810.18	809.2650	810.1760	809.2650	983.00
08/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	174360	17	17	17	0.00
08/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	174260	17	17	17	0.00
08/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	174160	17	17	17	0.00
08/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 05-May-22			GOVI	819.78	818.8630	819.7820	818.8630	0.00
08/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	315520	31	32	31	0.00
08/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	315420	31	32	31	0.00
08/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	315320	31	32	31	0.00
08/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 04-August-22			GOVI	829.73	828.7960	829.7250	828.7960	0.00
08/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	104650	10	10	10	0.00
08/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	104550	10	10	10	0.00
08/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	104450	10	10	10	0.00
08/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 03-November-22			GOVI	840.19	839.2520	840.1920	839.2520	0.00
08/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	197620	19	20	19	0.00
08/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	197820	19	20	19	0.00
08/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	197720	19	20	19	0.00
08/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
08/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	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
08/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2021	IGOV On 03-February-22			Index Future	304.20	301.1770	304.2020	301.1770	483.00
08/12/2021	IGOV On 05-May-22			Index Future	307.88	304.8230	307.8830	304.8230	16.00
08/12/2021	IGOV On 04-August-22			Index Future	311.69	308.5930	311.6910	308.5930	0.00
08/12/2021	IGOV On 03-November-22			Index Future	315.70	312.5590	315.6960	312.5590	0.00
08/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
08/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1250	96.1250	96.1250	0.00
08/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0650	96.0750	96.0650	0.00
08/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.17	95.8100	95.8300	95.8100	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
08/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7450	95.7650	95.7450	0.00
08/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.55	95.4200	95.4500	95.4200	0.00
08/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.60	95.3600	95.4000	95.3600	0.00
08/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.0800	95.1200	95.0800	72.00
08/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.26	94.6950	94.7450	94.6950	0.00
08/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.74	94.2500	94.2600	94.2500	68.00
08/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.99	93.9900	94.0100	93.9900	0.00
08/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.30	93.6750	93.7050	93.6750	0.00
08/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.47	93.4950	93.5350	93.4950	75.00
08/12/2021	R023 On 03-February-22			Bond Future	5.01	106.2446	106.2244	106.2446	16,327.00
08/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	234	0	0	0	0.00
08/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	240	0	0	0	0.00
08/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	247	0	0	0	0.00
08/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	174	0	0	0	0.00
08/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	178	0	0	0	0.00
08/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	183	0	0	0	0.00
08/12/2021	R023 On 05-May-22			Bond Future	5.07	103.5951	103.5736	103.5951	835.00
08/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1007	1	1	1	0.00
08/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1014	1	1	1	0.00
08/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1021	1	1	1	0.00
08/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	45	0	0	0	0.00
08/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	45	0	0	0	0.00
08/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	46	0	0	0	0.00
08/12/2021	R023 On 04-August-22			Bond Future	5.14	104.8371	104.8146	104.8371	0.00
08/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	591	1	1	1	0.00
08/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	596	1	1	1	0.00
08/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	600	1	1	1	0.00
08/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	96	0	0	0	0.00
08/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	97	0	0	0	0.00
08/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	98	0	0	0	0.00
08/12/2021	R023 On 03-November-22			Bond Future	5.20	102.2652	102.2422	102.2652	0.00
08/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	509	1	1	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
08/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	504	1	1	1	0.00
08/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	506	1	1	1	0.00
08/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	182	0	0	0	0.00
08/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	182	0	0	0	0.00
08/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	181	0	0	0	0.00
08/12/2021	R035 On 03-February-22			Bond Future	10.52	92.2014	92.3768	92.2014	105,266.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	103	0	0	0	683.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	450	0	0	0	280.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8184	8	8	8	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5189	5	5	5	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4711	5	5	5	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	712	1	1	1	500.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3743	4	4	4	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	236	0	0	0	200.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	7365	7	7	7	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4922	5	5	5	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5511	5	6	5	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4607	4	5	4	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4659	5	5	5	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3645	4	4	4	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4043	4	4	4	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	975	1	1	1	1,600.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1808	2	2	2	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1961	2	2	2	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	949	1	1	1	0.00
08/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	756	1	1	1	200.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2472	3	2	3	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2139	2	2	2	500.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2560	3	3	3	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1255	1	1	1	200.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2100	2	2	2	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	452	0	0	0	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	283	0	0	0	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	291	0	0	0	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	188	0	0	0	683.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	249	0	0	0	200.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	219	0	0	0	500.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	79	0	0	0	280.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	4237	4	4	4	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	388	0	0	0	200.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1154	1	1	1	683.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	276	0	0	0	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	476	1	0	1	280.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	54	0	0	0	1,800.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3232	3	3	3	0.00
08/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	5628	6	6	6	0.00
08/12/2021	R035 On 05-May-22			Bond Future	10.72	88.8176	88.9942	88.8176	8,926.00
08/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6300	6	6	6	0.00
08/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	11126	11	11	11	0.00
08/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2807	3	3	3	0.00
08/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6206	6	6	6	0.00
08/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6253	6	6	6	0.00
08/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2467	2	2	2	1,200.00
08/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2465	3	2	3	0.00
08/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	765	1	1	1	0.00
08/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	775	1	1	1	0.00
08/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2184	2	2	2	1,200.00
08/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	224	0	0	0	1,200.00
08/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	755	1	1	1	0.00
08/12/2021	R035 On 04-August-22			Bond Future	10.93	89.8551	90.0335	89.8551	0.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3673	4	4	4	0.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	8022	8	8	8	0.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	1832	2	2	2	400.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2413	2	2	2	0.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2354	2	2	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
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2383	2	2	2	0.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	630	1	1	1	100.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	361	0	0	0	400.00
08/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2126	2	2	2	0.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3885	4	4	4	100.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	9460	10	9	10	0.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	7595	8	8	8	0.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	4282	4	4	4	0.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3582	4	4	4	0.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3615	4	4	4	0.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2445	3	2	3	100.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3550	4	4	4	0.00
08/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	866	1	1	1	400.00
08/12/2021	R035 On 03-November-22			Bond Future	11.13	86.5522	86.7323	86.5522	0.00
08/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3523	3	4	3	0.00
08/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3492	3	3	3	0.00
08/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3554	3	4	3	0.00
08/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3447	4	3	4	0.00
08/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3503	4	4	4	0.00
08/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3475	4	3	4	0.00
08/12/2021	R186 On 03-February-22			Bond Future	7.96	111.2333	111.4654	111.2333	58,816.00
08/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	135	0	0	0	0.00
08/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	140	0	0	0	0.00
08/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	145	0	0	0	0.00
08/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2984	3	3	3	0.00
08/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3023	3	3	3	0.00
08/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3061	3	3	3	0.00
08/12/2021	R186 On 05-May-22			Bond Future	8.18	112.5534	112.7869	112.5534	4,514.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2681	3	3	3	0.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3546	3	4	3	0.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1860	2	2	2	0.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1952	2	2	2	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1008	1	1	1	435.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1837	2	2	2	0.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	109	0	0	0	3,600.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4301	4	4	4	0.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1882	2	2	2	0.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1492	1	1	1	454.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	328	0	0	0	435.00
08/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	470	0	0	0	3,600.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3311	3	3	3	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3996	4	4	4	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1657	2	2	2	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1331	1	1	1	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	408	0	0	0	454.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	6092	6	6	6	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1365	1	1	1	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2217	2	2	2	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1281	1	1	1	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1347	1	1	1	0.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	572	1	1	1	454.00
08/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	871	1	1	1	4,035.00
08/12/2021	R186 On 04-August-22			Bond Future	8.42	108.5999	108.8360	108.5999	0.00
08/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1389	1	1	1	0.00
08/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1371	1	1	1	0.00
08/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	212	0	0	0	3,600.00
08/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1408	1	1	1	0.00
08/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1081	1	1	1	3,600.00
08/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5498	5	5	5	0.00
08/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	525	1	1	1	3,600.00
08/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2424	3	2	3	0.00
08/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5877	6	6	6	0.00
08/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2822	3	3	3	0.00
08/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2463	3	2	3	0.00
08/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2443	3	2	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
08/12/2021	R186 On 03-November-22			Bond Future	8.66	110.0081	110.2462	110.0081	0.00
08/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2065	2	2	2	0.00
08/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2029	2	2	2	0.00
08/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2047	2	2	2	0.00
08/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2483	3	2	3	0.00
08/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2500	3	3	3	0.00
08/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2466	3	2	3	0.00
08/12/2021	R197 On 03-February-22			Bond Future	322.08	321.9548	322.0766	321.9548	1,079.00
08/12/2021	R197 On 05-May-22			Bond Future	325.97	325.8543	325.9744	325.8543	237.00
08/12/2021	R197 On 04-August-22			Bond Future	321.69	321.5704	321.6901	321.5704	0.00
08/12/2021	R197 On 03-November-22			Bond Future	325.78	325.6636	325.7834	325.6636	0.00
08/12/2021	R202 On 03-February-22			Bond Future	241.00	239.7979	241.0037	239.7979	7,693.00
08/12/2021	R202 On 05-May-22			Bond Future	243.92	242.7025	243.9203	242.7025	413.00
08/12/2021	R202 On 04-August-22			Bond Future	242.53	241.2976	242.5294	241.2976	0.00
08/12/2021	R202 On 03-November-22			Bond Future	245.61	244.3685	245.6148	244.3685	0.00
08/12/2021	R209 On 03-February-22			Bond Future	10.47	71.3197	71.4394	71.3197	20,166.00
08/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3463	3	3	3	0.00
08/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3375	3	3	3	0.00
08/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3419	3	3	3	0.00
08/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	372	0	0	0	0.00
08/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	381	0	0	0	0.00
08/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	363	0	0	0	0.00
08/12/2021	R209 On 05-May-22			Bond Future	10.65	69.0250	69.1454	69.0250	5,396.00
08/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4950	5	5	5	0.00
08/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	7261	7	7	7	0.00
08/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4909	5	5	5	0.00
08/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	394	0	0	0	8,525.00
08/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	2423	2	2	2	0.00
08/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4869	5	5	5	0.00
08/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	749	1	1	1	0.00
08/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1861	2	2	2	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	5589	6	6	6	0.00
08/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	739	1	1	1	0.00
08/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	361	0	0	0	12,050.00
08/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	729	1	1	1	0.00
08/12/2021	R209 On 04-August-22			Bond Future	10.83	69.8315	69.9530	69.8315	0.00
08/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	1875	2	2	2	0.00
08/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	1925	2	2	2	0.00
08/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	1900	2	2	2	0.00
08/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3248	3	3	3	0.00
08/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3278	3	3	3	0.00
08/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3218	3	3	3	0.00
08/12/2021	R209 On 03-November-22			Bond Future	11.01	67.6038	67.7265	67.6038	0.00
08/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3018	3	3	3	0.00
08/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3046	3	3	3	0.00
08/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3073	3	3	3	0.00
08/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2955	3	3	3	0.00
08/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	2980	3	3	3	0.00
08/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3005	3	3	3	0.00
08/12/2021	R210 On 03-February-22			Bond Future	212.79	211.7894	212.7870	211.7894	1,330.00
08/12/2021	R210 On 05-May-22			Bond Future	212.51	211.5030	212.5104	211.5030	104.00
08/12/2021	R210 On 04-August-22			Bond Future	215.17	214.1480	215.1671	214.1480	0.00
08/12/2021	R210 On 03-November-22			Bond Future	214.99	213.9602	214.9910	213.9602	0.00
08/12/2021	R213 On 03-February-22			Bond Future	9.84	86.2181	86.3351	86.2181	20,855.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	154	0	0	0	220.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2625	3	3	3	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4074	4	4	4	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2253	2	2	2	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2325	2	2	2	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1613	2	2	2	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	197	0	0	0	430.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	658	1	1	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
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1047	1	1	1	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1645	2	2	2	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	38	0	0	0	102.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	18	0	0	0	200.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1677	2	2	2	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4384	4	4	4	0.00
08/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1741	2	2	2	0.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	909	1	1	1	430.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	176	0	0	0	220.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	949	1	1	1	0.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3534	4	4	4	0.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2038	2	2	2	200.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	6689	7	7	7	0.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5732	6	6	6	0.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	211	0	0	0	430.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	969	1	1	1	0.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1470	2	1	2	102.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	989	1	1	1	0.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	620	1	1	1	220.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	649	1	1	1	200.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	512	1	1	1	102.00
08/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3878	4	4	4	0.00
08/12/2021	R213 On 05-May-22			Bond Future	10.04	83.7094	83.8269	83.7094	0.00
08/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3897	4	4	4	0.00
08/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3932	4	4	4	0.00
08/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3861	4	4	4	0.00
08/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	905	1	1	1	0.00
08/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	918	1	1	1	0.00
08/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	930	1	1	1	0.00
08/12/2021	R213 On 04-August-22			Bond Future	10.25	84.6900	84.8087	84.6900	0.00
08/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1608	2	2	2	0.00
08/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1566	2	2	2	0.00
08/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1587	2	2	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
08/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3366	3	3	3	0.00
08/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3425	4	3	4	0.00
08/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3396	3	3	3	0.00
08/12/2021	R213 On 03-November-22			Bond Future	10.47	82.2626	82.3822	82.2626	0.00
08/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2687	3	3	3	0.00
08/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2638	3	3	3	0.00
08/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2662	3	3	3	0.00
08/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3028	3	3	3	0.00
08/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3051	3	3	3	0.00
08/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3004	3	3	3	0.00
08/12/2021	R214 On 03-February-22			Bond Future	10.75	68.6325	68.7260	68.6325	17,604.00
08/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3860	4	4	4	0.00
08/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3906	4	4	4	0.00
08/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3952	4	4	4	0.00
08/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	284	0	0	0	0.00
08/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	277	0	0	0	0.00
08/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	270	0	0	0	0.00
08/12/2021	R214 On 05-May-22			Bond Future	10.92	66.1674	66.2613	66.1674	441.00
08/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5132	5	5	5	0.00
08/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5174	5	5	5	0.00
08/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5215	5	5	5	0.00
08/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	743	1	1	1	0.00
08/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	733	1	1	1	0.00
08/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	723	1	1	1	0.00
08/12/2021	R214 On 04-August-22			Bond Future	11.09	66.9397	67.0345	66.9397	0.00
08/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2298	2	2	2	0.00
08/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2326	2	2	2	0.00
08/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2354	2	2	2	0.00
08/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2934	3	3	3	0.00
08/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2906	3	3	3	0.00
08/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2963	3	3	3	0.00
08/12/2021	R214 On 03-November-22			Bond Future	11.26	64.5360	64.6316	64.5360	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
08/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3352	3	3	3	0.00
08/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3381	3	3	3	0.00
08/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3323	3	3	3	0.00
08/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2844	3	3	3	0.00
08/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2868	3	3	3	0.00
08/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2893	3	3	3	0.00
08/12/2021	R248 On 03-February-22			Bond Future	10.72	86.5705	86.7269	86.5705	192,271.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	361	0	0	0	900.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5668	6	6	6	0.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1633	2	2	2	0.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2947	3	3	3	1,400.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	520	0	1	0	1,300.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	722	1	1	1	100.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	971	1	1	1	0.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2471	2	2	2	900.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5550	5	6	5	0.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5609	5	6	5	0.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	67	0	0	0	0.00
08/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	155	0	0	0	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	5792	6	6	6	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	7393	8	7	8	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	272	0	0	0	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4364	5	4	5	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1141	1	1	1	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2616	3	3	3	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3724	4	4	4	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3140	3	3	3	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	902	1	1	1	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1768	2	2	2	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	285	0	0	0	0.00
08/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	278	0	0	0	0.00
08/12/2021	R248 On 05-May-22			Bond Future	10.88	83.1830	83.3403	83.1830	2,035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	7022	7	7	7	0.00
08/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6916	7	7	7	0.00
08/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6969	7	7	7	0.00
08/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	790	1	1	1	0.00
08/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	771	1	1	1	0.00
08/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	780	1	1	1	0.00
08/12/2021	R248 On 04-August-22			Bond Future	11.05	84.1541	84.3130	84.1541	0.00
08/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3057	3	3	3	0.00
08/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	2985	3	3	3	0.00
08/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3021	3	3	3	0.00
08/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3464	4	3	4	0.00
08/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3499	4	3	4	0.00
08/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3429	4	3	4	0.00
08/12/2021	R248 On 03-November-22			Bond Future	11.22	80.8402	81.0007	80.8402	0.00
08/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4153	4	4	4	0.00
08/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4189	4	4	4	0.00
08/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4226	4	4	4	0.00
08/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3623	4	4	4	0.00
08/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3591	4	4	4	0.00
08/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3560	4	4	4	0.00