



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: 09/12/2021 TO: 09/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	2025 On 03-February-22			Bond Future	154.74	154.7136	154.7415	154.7136	5,431.00
09/12/2021	2025 On 05-May-22			Bond Future	156.61	156.5862	156.6139	156.5862	164.00
09/12/2021	2025 On 04-August-22			Bond Future	156.96	156.9321	156.9599	156.9321	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
09/12/2021	2025 On 03-November-22			Bond Future	158.96	158.9285	158.9564	158.9285	0.00
09/12/2021	2029 On 03-February-22			Bond Future	113.56	113.1767	113.5607	113.1767	2,715.00
09/12/2021	2029 On 05-May-22			Bond Future	113.74	113.3492	113.7375	113.3492	186.00
09/12/2021	2029 On 04-August-22			Bond Future	115.16	114.7661	115.1591	114.7661	0.00
09/12/2021	2029 On 03-November-22			Bond Future	115.40	115.0029	115.4007	115.0029	0.00
09/12/2021	2030 On 03-February-22			Bond Future	9.59	91.5289	91.4612	91.5289	83,496.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	143	0	0	0	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2324	2	2	2	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	6326	6	6	6	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1379	1	1	1	1,000.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1914	2	2	2	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	984	1	1	1	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	963	1	1	1	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	24	0	0	0	101.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	172	0	0	0	1,000.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1980	2	2	2	950.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1007	1	1	1	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	898	1	1	1	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	402	0	0	0	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	798	1	1	1	0.00
09/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	540	0	1	0	950.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2572	2	3	2	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2036	2	2	2	101.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2969	3	3	3	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1874	2	2	2	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1720	2	2	2	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	886	1	1	1	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	722	1	1	1	8,000.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	4093	4	4	4	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	6500	6	7	6	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	4337	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
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1780	2	2	2	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1750	2	2	2	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	922	1	1	1	101.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1312	1	1	1	0.00
09/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	77	0	0	0	1,000.00
09/12/2021	2030 On 05-May-22			Bond Future	9.80	92.6148	92.5459	92.6148	14,763.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	6420	6	6	6	0.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3275	3	3	3	0.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	416	0	0	0	200.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	494	0	0	0	1,800.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	1142	1	1	1	0.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	37	0	0	0	200.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3307	3	3	3	0.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3340	3	3	3	0.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	2537	2	3	2	0.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	102	0	0	0	1,800.00
09/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	209	0	0	0	1,073.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	8932	9	9	9	0.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5566	5	6	5	0.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5215	5	5	5	0.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1340	1	1	1	0.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1356	1	1	1	200.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	11209	11	11	11	0.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	7204	7	7	7	0.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	3450	3	3	3	1,073.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1372	1	1	1	0.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	503	0	1	0	1,800.00
09/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1812	2	2	2	1,073.00
09/12/2021	2030 On 04-August-22			Bond Future	10.04	89.6973	89.6275	89.6973	0.00
09/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	788	1	1	1	800.00
09/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1543	1	2	1	0.00
09/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	252	0	0	0	800.00
09/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1562	1	2	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
09/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1581	1	2	1	0.00
09/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	5439	5	5	5	0.00
09/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	1179	1	1	1	800.00
09/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3922	4	4	4	0.00
09/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3953	4	4	4	0.00
09/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	9148	9	9	9	0.00
09/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3984	4	4	4	0.00
09/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	5714	6	6	6	0.00
09/12/2021	2030 On 03-November-22			Bond Future	10.26	90.8674	90.7966	90.8674	0.00
09/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2628	2	3	2	0.00
09/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2606	2	3	2	0.00
09/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2651	2	3	2	0.00
09/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3411	3	3	3	0.00
09/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3460	3	3	3	0.00
09/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3436	3	3	3	0.00
09/12/2021	2032 On 03-February-22			Bond Future	10.04	91.7296	91.7130	91.7296	112,838.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	24	0	0	0	198.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	75	0	0	0	97.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	428	0	0	0	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5268	5	5	5	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5025	5	5	5	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2964	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2554	2	3	2	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1079	1	1	1	900.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1783	2	2	2	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2922	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	504	0	1	0	210.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3308	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2839	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2880	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	867	1	1	1	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	588	0	1	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
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	442	0	0	0	400.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6147	6	6	6	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3846	4	4	4	0.00
09/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3891	4	4	4	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	405	0	0	0	97.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	640	1	1	1	198.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	414	0	0	0	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	133	0	0	0	210.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	6915	7	7	7	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	3171	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2222	2	2	2	198.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1905	2	2	2	900.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	669	1	1	1	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	683	1	1	1	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	539	0	1	0	210.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	792	1	1	1	400.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2992	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	654	1	1	1	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1216	1	1	1	97.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	235	0	0	0	900.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	209	0	0	0	400.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	3217	3	3	3	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5510	5	6	5	0.00
09/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2776	3	3	3	0.00
09/12/2021	2032 On 05-May-22			Bond Future	10.25	88.6710	88.6539	88.6710	20,406.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5133	5	5	5	0.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5216	5	5	5	0.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2453	2	2	2	993.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	785	1	1	1	780.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2132	2	2	2	780.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5175	5	5	5	0.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5808	6	6	6	0.00
09/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	4968	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
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	971	1	1	1	993.00
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	765	1	1	1	780.00
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	926	1	1	1	0.00
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	915	1	1	1	0.00
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2207	2	2	2	0.00
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2504	2	3	2	0.00
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	4636	4	5	4	0.00
09/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	904	1	1	1	0.00
09/12/2021	2032 On 04-August-22			Bond Future	10.46	89.7085	89.6911	89.7085	0.00
09/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	6927	7	7	7	0.00
09/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	8119	8	8	8	0.00
09/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2153	2	2	2	0.00
09/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2178	2	2	2	0.00
09/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	2204	2	2	2	0.00
09/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	322	0	0	0	800.00
09/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1124	1	1	1	800.00
09/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	5274	5	5	5	0.00
09/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	8959	9	9	9	0.00
09/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3577	3	4	3	0.00
09/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3547	3	4	3	0.00
09/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3516	3	4	3	0.00
09/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	769	1	1	1	0.00
09/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	996	1	1	1	800.00
09/12/2021	2032 On 03-November-22			Bond Future	10.67	86.7333	86.7155	86.7333	0.00
09/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3249	3	3	3	0.00
09/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	3315	3	3	3	0.00
09/12/2021	2033 On 03-February-22			Bond Future	110.61	110.2788	110.6090	110.2788	7,393.00
09/12/2021	2033 On 05-May-22			Bond Future	110.67	110.3344	110.6682	110.3344	2,121.00
09/12/2021	2033 On 04-August-22			Bond Future	112.05	111.7137	112.0515	111.7137	0.00
09/12/2021	2033 On 03-November-22			Bond Future	112.17	111.8311	112.1729	111.8311	0.00
09/12/2021	2037 On 03-February-22			Bond Future	10.74	84.0613	83.6773	84.0613	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
09/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	4878	5	5	5	0.00
09/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	4775	5	5	5	0.00
09/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	4826	5	5	5	0.00
09/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	362	0	0	0	0.00
09/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	378	0	0	0	0.00
09/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	370	0	0	0	0.00
09/12/2021	2037 On 05-May-22			Bond Future	10.94	85.0586	84.6698	85.0586	11,855.00
09/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6379	6	6	6	0.00
09/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6288	6	6	6	0.00
09/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6334	6	6	6	0.00
09/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	979	1	1	1	0.00
09/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	1001	1	1	1	0.00
09/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	990	1	1	1	0.00
09/12/2021	2037 On 04-August-22			Bond Future	11.14	81.7980	81.4042	81.7980	0.00
09/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2554	2	3	2	0.00
09/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3472	3	3	3	1,050.00
09/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	797	1	1	1	50.00
09/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4208	4	4	4	0.00
09/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	6319	6	6	6	0.00
09/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2498	2	2	2	0.00
09/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2526	2	3	2	0.00
09/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	4054	4	4	4	0.00
09/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1603	1	2	1	1,050.00
09/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3985	3	4	3	0.00
09/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2536	2	3	2	50.00
09/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	7536	7	8	7	0.00
09/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	4020	4	4	4	50.00
09/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3057	3	3	3	0.00
09/12/2021	2037 On 03-November-22			Bond Future	11.34	82.8698	82.4710	82.8698	0.00
09/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3631	4	4	4	0.00
09/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3692	4	4	4	0.00
09/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3662	4	4	4	0.00
09/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3819	3	4	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
09/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3848	3	4	3	0.00
09/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3790	3	4	3	0.00
09/12/2021	2038 On 03-February-22			Bond Future	125.23	123.7604	125.2251	123.7604	6,294.00
09/12/2021	2038 On 05-May-22			Bond Future	126.74	125.2585	126.7404	125.2585	677.00
09/12/2021	2038 On 04-August-22			Bond Future	126.51	125.0114	126.5117	125.0114	0.00
09/12/2021	2038 On 03-November-22			Bond Future	128.12	126.6019	128.1211	126.6019	0.00
09/12/2021	2040 On 03-February-22			Bond Future	10.82	86.3468	85.8957	86.3468	87,900.00
09/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	1081	1	1	1	2,000.00
09/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5360	6	5	6	0.00
09/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5415	6	5	6	0.00
09/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5470	6	5	6	0.00
09/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	386	0	0	0	0.00
09/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	378	0	0	0	0.00
09/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	370	0	0	0	0.00
09/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	2642	2	3	2	0.00
09/12/2021	2040 On 05-May-22			Bond Future	11.01	87.3713	86.9145	87.3713	8,568.00
09/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6722	7	7	7	0.00
09/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6772	7	7	7	0.00
09/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	283	0	0	0	1,200.00
09/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6821	7	7	7	0.00
09/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1472	1	1	1	1,200.00
09/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	12450	13	12	13	0.00
09/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	280	0	0	0	1,200.00
09/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	996	1	1	1	0.00
09/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	4529	4	5	4	0.00
09/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	985	1	1	1	0.00
09/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	8980	9	9	9	0.00
09/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	1007	1	1	1	0.00
09/12/2021	2040 On 04-August-22			Bond Future	11.21	83.8873	83.4248	83.8873	0.00
09/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	7731	8	8	8	0.00
09/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2846	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
09/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	365	0	0	0	460.00
09/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	1895	2	2	2	460.00
09/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2877	3	3	3	0.00
09/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2909	3	3	3	0.00
09/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3954	3	4	3	0.00
09/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	11293	11	11	11	0.00
09/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1345	1	1	1	460.00
09/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3990	4	4	4	0.00
09/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	5342	5	5	5	0.00
09/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	4025	4	4	4	0.00
09/12/2021	2040 On 03-November-22			Bond Future	11.39	84.9868	84.5184	84.9868	0.00
09/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4071	4	4	4	0.00
09/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4004	4	4	4	0.00
09/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	4038	4	4	4	0.00
09/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3968	3	4	3	0.00
09/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	4029	4	4	4	0.00
09/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3999	4	4	4	0.00
09/12/2021	2044 On 03-February-22			Bond Future	10.86	83.2276	82.6936	83.2276	57,031.00
09/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5467	6	5	6	0.00
09/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5356	6	5	6	0.00
09/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5412	6	5	6	0.00
09/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	399	0	0	0	0.00
09/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	407	0	0	0	0.00
09/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	390	0	0	0	0.00
09/12/2021	2044 On 05-May-22			Bond Future	11.03	84.2151	83.6745	84.2151	5,735.00
09/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6833	7	7	7	0.00
09/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6734	7	7	7	0.00
09/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6783	7	7	7	0.00
09/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	1025	1	1	1	0.00
09/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	1037	1	1	1	0.00
09/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	1014	1	1	1	0.00
09/12/2021	2044 On 04-August-22			Bond Future	11.22	80.8193	80.2719	80.8193	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
09/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3048	3	3	3	0.00
09/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	2982	3	3	3	0.00
09/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3015	3	3	3	0.00
09/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3905	3	4	3	0.00
09/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3941	3	4	3	0.00
09/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3870	3	4	3	0.00
09/12/2021	2044 On 03-November-22			Bond Future	11.40	81.8787	81.3243	81.8787	0.00
09/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4026	4	4	4	0.00
09/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4060	4	4	4	0.00
09/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4094	4	4	4	0.00
09/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	4015	3	4	3	0.00
09/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	4046	3	4	3	0.00
09/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	4078	4	4	4	0.00
09/12/2021	2046 On 03-February-22			Bond Future	115.38	114.5962	115.3795	114.5962	15,506.00
09/12/2021	2046 On 05-May-22			Bond Future	114.89	114.1019	114.8941	114.1019	171.00
09/12/2021	2046 On 04-August-22			Bond Future	116.33	115.5284	116.3305	115.5284	0.00
09/12/2021	2046 On 03-November-22			Bond Future	115.89	115.0764	115.8884	115.0764	0.00
09/12/2021	2050 On 03-February-22			Bond Future	115.62	116.7058	115.6185	116.7058	9,280.00
09/12/2021	2050 On 05-May-22			Bond Future	117.02	118.1183	117.0174	118.1183	379.00
09/12/2021	2050 On 04-August-22			Bond Future	116.47	117.5819	116.4671	117.5819	0.00
09/12/2021	2050 On 03-November-22			Bond Future	117.95	119.0779	117.9487	119.0779	0.00
09/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	AL37 On 03-February-22			Index Future	809.48	809.2250	809.4830	809.2250	0.00
09/12/2021	AL37 On 05-May-22			Index Future	819.08	818.8190	819.0780	818.8190	0.00
09/12/2021	AL37 On 04-August-22			Index Future	829.01	828.7500	829.0110	828.7500	0.00
09/12/2021	AL37 On 03-November-22			Index Future	839.47	839.2050	839.4670	839.2050	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
09/12/2021	AL7T On 03-February-22			Index Future	921.98	922.5680	921.9840	922.5680	0.00
09/12/2021	AL7T On 05-May-22			Index Future	932.91	933.5060	932.9120	933.5060	0.00
09/12/2021	AL7T On 04-August-22			Index Future	944.23	944.8290	944.2260	944.8290	0.00
09/12/2021	AL7T On 03-November-22			Index Future	956.14	956.7470	956.1360	956.7470	0.00
09/12/2021	ALBI On 03-February-22			Index Future	818.82	820.8750	818.8190	820.8750	193.00
09/12/2021	ALBI On 05-May-22			Index Future	828.52	830.6070	828.5240	830.6070	29.00
09/12/2021	ALBI On 04-August-22			Index Future	838.57	840.6820	838.5720	840.6820	0.00
09/12/2021	ALBI On 03-November-22			Index Future	849.15	851.2870	849.1490	851.2870	0.00
09/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	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
09/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2021	ES33 On 03-February-22			Bond Future	11.50	77.9304	77.7319	77.9304	263.00
09/12/2021	ES33 On 05-May-22			Bond Future	11.74	75.0960	74.8948	75.0960	87.00
09/12/2021	ES33 On 04-August-22			Bond Future	11.99	75.9872	75.7834	75.9872	0.00
09/12/2021	ES33 On 03-November-22			Bond Future	12.24	73.2249	73.0184	73.2249	0.00
09/12/2021	ES42 On 03-February-22			Bond Future	11.91	76.9571	76.6038	76.9571	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
09/12/2021	ES42 On 05-May-22			Bond Future	12.13	73.6301	73.2723	73.6301	1,190.00
09/12/2021	ES42 On 04-August-22			Bond Future	12.36	74.5026	74.1402	74.5026	0.00
09/12/2021	ES42 On 03-November-22			Bond Future	12.59	71.2420	70.8749	71.2420	0.00
09/12/2021	GOVI On 03-February-22			GOVI	808.16	810.1760	808.1610	810.1760	983.00
09/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	154210	17	15	17	0.00
09/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	154110	17	15	17	0.00
09/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	154010	17	15	17	0.00
09/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 05-May-22			GOVI	817.74	819.7820	817.7400	819.7820	0.00
09/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	295100	32	30	32	0.00
09/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	295000	32	30	32	0.00
09/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	294900	32	29	32	0.00
09/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 04-August-22			GOVI	827.66	829.7250	827.6570	829.7250	0.00
09/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	83970	10	8	10	0.00
09/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	83870	10	8	10	0.00
09/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	83770	10	8	10	0.00
09/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 03-November-22			GOVI	838.10	840.1920	838.0960	840.1920	0.00
09/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	176660	20	18	20	0.00
09/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	176860	20	18	20	0.00
09/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	176760	20	18	20	0.00
09/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
09/12/2021	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
09/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2021	IGOV On 03-February-22			Index Future	304.71	304.2020	304.7050	304.2020	483.00
09/12/2021	IGOV On 05-May-22			Index Future	308.39	307.8830	308.3910	307.8830	16.00
09/12/2021	IGOV On 04-August-22			Index Future	312.21	311.6910	312.2050	311.6910	0.00
09/12/2021	IGOV On 03-November-22			Index Future	316.22	315.6960	316.2160	315.6960	0.00
09/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
09/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
09/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1250	96.1250	96.1250	0.00
09/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0750	96.0950	96.0750	0.00
09/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.8300	95.8400	95.8300	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
09/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.7650	95.7900	95.7650	0.00
09/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.52	95.4500	95.4800	95.4500	0.00
09/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.57	95.4000	95.4300	95.4000	0.00
09/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.83	95.1200	95.1700	95.1200	72.00
09/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.21	94.7450	94.7950	94.7450	0.00
09/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.68	94.2600	94.3200	94.2600	68.00
09/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.89	94.0100	94.1150	94.0100	0.00
09/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.16	93.7050	93.8400	93.7050	0.00
09/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.35	93.5350	93.6550	93.5350	75.00
09/12/2021	R023 On 03-February-22			Bond Future	5.02	106.2244	106.2137	106.2244	16,327.00
09/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	212	0	0	0	0.00
09/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	218	0	0	0	0.00
09/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	224	0	0	0	0.00
09/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	163	0	0	0	0.00
09/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	167	0	0	0	0.00
09/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	171	0	0	0	0.00
09/12/2021	R023 On 05-May-22			Bond Future	5.09	103.5736	103.5624	103.5736	835.00
09/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	996	1	1	1	0.00
09/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1003	1	1	1	0.00
09/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1011	1	1	1	0.00
09/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	45	0	0	0	0.00
09/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	46	0	0	0	0.00
09/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	46	0	0	0	0.00
09/12/2021	R023 On 04-August-22			Bond Future	5.16	104.8146	104.8031	104.8146	0.00
09/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	567	1	1	1	0.00
09/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	571	1	1	1	0.00
09/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	576	1	1	1	0.00
09/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	83	0	0	0	0.00
09/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	84	0	0	0	0.00
09/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	85	0	0	0	0.00
09/12/2021	R023 On 03-November-22			Bond Future	5.24	102.2422	102.2304	102.2422	0.00
09/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	483	1	0	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
09/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	478	1	0	1	0.00
09/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	480	1	0	1	0.00
09/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	167	0	0	0	0.00
09/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	168	0	0	0	0.00
09/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	167	0	0	0	0.00
09/12/2021	R035 On 03-February-22			Bond Future	10.56	92.3768	92.1284	92.3768	108,629.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	110	0	0	0	683.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	511	0	1	0	280.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	7974	8	8	8	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	778	1	1	1	500.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3669	4	4	4	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4606	5	5	5	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5067	5	5	5	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4556	5	5	5	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5378	6	5	6	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4505	5	5	5	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	273	0	0	0	200.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	7173	7	7	7	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4810	5	5	5	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3574	4	4	4	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3959	4	4	4	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1034	1	1	1	1,600.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1818	2	2	2	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1961	2	2	2	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1009	1	1	1	0.00
09/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	822	1	1	1	200.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2787	2	3	2	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2448	2	2	2	500.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2875	3	3	3	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1514	1	2	1	200.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2407	2	2	2	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	627	0	1	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
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	385	0	0	0	200.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	345	0	0	0	500.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	135	0	0	0	280.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	4523	4	5	4	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	438	0	0	0	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	303	0	0	0	683.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	428	0	0	0	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	419	0	0	0	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	653	0	1	0	280.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	553	0	1	0	200.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1402	1	1	1	683.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	93	0	0	0	1,800.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3541	3	4	3	0.00
09/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	5883	6	6	6	0.00
09/12/2021	R035 On 05-May-22			Bond Future	10.76	88.9942	88.7425	88.9942	8,926.00
09/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6230	6	6	6	0.00
09/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	10950	11	11	11	0.00
09/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2814	3	3	3	0.00
09/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6138	6	6	6	0.00
09/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6184	6	6	6	0.00
09/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2486	2	2	2	1,200.00
09/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2736	2	3	2	0.00
09/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	948	1	1	1	0.00
09/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	959	1	1	1	0.00
09/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2442	2	2	2	1,200.00
09/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	300	0	0	0	1,200.00
09/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	937	1	1	1	0.00
09/12/2021	R035 On 04-August-22			Bond Future	10.97	90.0335	89.7785	90.0335	0.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3720	4	4	4	0.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	7978	8	8	8	0.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	1944	2	2	2	400.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2505	2	3	2	0.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2448	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
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2477	2	2	2	0.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	670	1	1	1	100.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	395	0	0	0	400.00
09/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2228	2	2	2	0.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	4242	4	4	4	100.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	9749	9	10	9	0.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	7890	8	8	8	0.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	4649	4	5	4	0.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3931	4	4	4	0.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3964	4	4	4	0.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2747	2	3	2	100.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3897	4	4	4	0.00
09/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	1077	1	1	1	400.00
09/12/2021	R035 On 03-November-22			Bond Future	11.18	86.7323	86.4740	86.7323	0.00
09/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3565	4	4	4	0.00
09/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3535	3	4	3	0.00
09/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3596	4	4	4	0.00
09/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3748	3	4	3	0.00
09/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3805	4	4	4	0.00
09/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3776	3	4	3	0.00
09/12/2021	R186 On 03-February-22			Bond Future	7.96	111.4654	111.4971	111.4654	68,848.00
09/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	144	0	0	0	0.00
09/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	150	0	0	0	0.00
09/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	155	0	0	0	0.00
09/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	2963	3	3	3	0.00
09/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3001	3	3	3	0.00
09/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3039	3	3	3	0.00
09/12/2021	R186 On 05-May-22			Bond Future	8.17	112.7869	112.8186	112.7869	4,514.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2747	3	3	3	0.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3616	4	4	4	0.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1922	2	2	2	0.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2014	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
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1077	1	1	1	435.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1900	2	2	2	0.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	115	0	0	0	3,600.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4367	4	4	4	0.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1945	2	2	2	0.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1557	1	2	1	454.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	342	0	0	0	435.00
09/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	529	0	1	0	3,600.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3338	3	3	3	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3979	4	4	4	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1689	2	2	2	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1361	1	1	1	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	443	0	0	0	454.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	6066	6	6	6	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1395	1	1	1	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2254	2	2	2	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1312	1	1	1	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1378	1	1	1	0.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	611	1	1	1	454.00
09/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	905	1	1	1	4,035.00
09/12/2021	R186 On 04-August-22			Bond Future	8.41	108.8360	108.8679	108.8360	0.00
09/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1493	1	1	1	0.00
09/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1476	1	1	1	0.00
09/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	238	0	0	0	3,600.00
09/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1511	1	2	1	0.00
09/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1193	1	1	1	3,600.00
09/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5575	5	6	5	0.00
09/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	571	1	1	1	3,600.00
09/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2494	2	2	2	0.00
09/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	5871	6	6	6	0.00
09/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2903	3	3	3	0.00
09/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2536	2	3	2	0.00
09/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2515	2	3	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
09/12/2021	R186 On 03-November-22			Bond Future	8.65	110.2462	110.2783	110.2462	0.00
09/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2139	2	2	2	0.00
09/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2102	2	2	2	0.00
09/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	2121	2	2	2	0.00
09/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2525	2	3	2	0.00
09/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2542	3	3	3	0.00
09/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2507	2	3	2	0.00
09/12/2021	R197 On 03-February-22			Bond Future	322.08	322.0766	322.0764	322.0766	1,132.00
09/12/2021	R197 On 05-May-22			Bond Future	325.97	325.9744	325.9731	325.9744	237.00
09/12/2021	R197 On 04-August-22			Bond Future	321.69	321.6901	321.6884	321.6901	0.00
09/12/2021	R197 On 03-November-22			Bond Future	325.78	325.7834	325.7811	325.7834	0.00
09/12/2021	R202 On 03-February-22			Bond Future	241.72	241.0037	241.7176	241.0037	7,693.00
09/12/2021	R202 On 05-May-22			Bond Future	244.64	243.9203	244.6419	243.9203	413.00
09/12/2021	R202 On 04-August-22			Bond Future	243.26	242.5294	243.2598	242.5294	0.00
09/12/2021	R202 On 03-November-22			Bond Future	246.35	245.6148	246.3542	245.6148	0.00
09/12/2021	R209 On 03-February-22			Bond Future	10.51	71.4394	71.2205	71.4394	20,166.00
09/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3356	3	3	3	0.00
09/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3271	3	3	3	0.00
09/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3314	3	3	3	0.00
09/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	485	0	0	0	0.00
09/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	495	0	0	0	0.00
09/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	474	0	0	0	0.00
09/12/2021	R209 On 05-May-22			Bond Future	10.69	69.1454	68.9236	69.1454	5,396.00
09/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4898	5	5	5	0.00
09/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	7146	7	7	7	0.00
09/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4858	5	5	5	0.00
09/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	394	0	0	0	8,525.00
09/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	2426	2	2	2	0.00
09/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4819	5	5	5	0.00
09/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	921	1	1	1	0.00
09/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	2086	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
09/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	5810	6	6	6	0.00
09/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	910	1	1	1	0.00
09/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	467	0	0	0	12,050.00
09/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	900	1	1	1	0.00
09/12/2021	R209 On 04-August-22			Bond Future	10.87	69.9530	69.7285	69.9530	0.00
09/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2026	2	2	2	0.00
09/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2073	2	2	2	0.00
09/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	2049	2	2	2	0.00
09/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3622	3	4	3	0.00
09/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3654	3	4	3	0.00
09/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3591	3	4	3	0.00
09/12/2021	R209 On 03-November-22			Bond Future	11.05	67.7265	67.4990	67.7265	0.00
09/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3111	3	3	3	0.00
09/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3137	3	3	3	0.00
09/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3164	3	3	3	0.00
09/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3273	3	3	3	0.00
09/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3299	3	3	3	0.00
09/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3324	3	3	3	0.00
09/12/2021	R210 On 03-February-22			Bond Future	212.55	212.7870	212.5523	212.7870	1,330.00
09/12/2021	R210 On 05-May-22			Bond Future	212.27	212.5104	212.2721	212.5104	104.00
09/12/2021	R210 On 04-August-22			Bond Future	214.93	215.1671	214.9255	215.1671	0.00
09/12/2021	R210 On 03-November-22			Bond Future	214.75	214.9910	214.7459	214.9910	0.00
09/12/2021	R213 On 03-February-22			Bond Future	9.85	86.3351	86.2664	86.3351	20,855.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	190	0	0	0	220.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2665	3	3	3	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4086	4	4	4	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2299	2	2	2	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2371	2	2	2	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1670	2	2	2	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	246	0	0	0	430.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	738	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
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1124	1	1	1	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1700	2	2	2	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	18	0	0	0	200.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1731	2	2	2	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1793	2	2	2	0.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	41	0	0	0	102.00
09/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4388	4	4	4	0.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	248	0	0	0	220.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5804	6	6	6	0.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	291	0	0	0	430.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1030	1	1	1	430.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1072	1	1	1	0.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3652	4	4	4	0.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2187	2	2	2	200.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	6758	7	7	7	0.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1093	1	1	1	0.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1616	1	2	1	102.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1115	1	1	1	0.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	734	1	1	1	220.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	764	1	1	1	200.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	621	1	1	1	102.00
09/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3983	4	4	4	0.00
09/12/2021	R213 On 05-May-22			Bond Future	10.05	83.8269	83.7571	83.8269	0.00
09/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3995	4	4	4	0.00
09/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	4031	4	4	4	0.00
09/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3959	4	4	4	0.00
09/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	1073	1	1	1	0.00
09/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	1086	1	1	1	0.00
09/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	1099	1	1	1	0.00
09/12/2021	R213 On 04-August-22			Bond Future	10.27	84.8087	84.7379	84.8087	0.00
09/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1780	2	2	2	0.00
09/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1739	2	2	2	0.00
09/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1759	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
09/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3610	3	4	3	0.00
09/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3669	3	4	3	0.00
09/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3639	3	4	3	0.00
09/12/2021	R213 On 03-November-22			Bond Future	10.48	82.3822	82.3105	82.3822	0.00
09/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2838	3	3	3	0.00
09/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2790	3	3	3	0.00
09/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2814	3	3	3	0.00
09/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3252	3	3	3	0.00
09/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3276	3	3	3	0.00
09/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3228	3	3	3	0.00
09/12/2021	R214 On 03-February-22			Bond Future	10.81	68.7260	68.3806	68.7260	17,604.00
09/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3682	4	4	4	0.00
09/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3725	4	4	4	0.00
09/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3770	4	4	4	0.00
09/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	451	0	0	0	0.00
09/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	442	0	0	0	0.00
09/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	433	0	0	0	0.00
09/12/2021	R214 On 05-May-22			Bond Future	10.98	66.2613	65.9115	66.2613	441.00
09/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	4996	5	5	5	0.00
09/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5036	5	5	5	0.00
09/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5076	5	5	5	0.00
09/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	956	1	1	1	0.00
09/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	945	1	1	1	0.00
09/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	934	1	1	1	0.00
09/12/2021	R214 On 04-August-22			Bond Future	11.15	67.0345	66.6804	67.0345	0.00
09/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2384	2	2	2	0.00
09/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2410	2	2	2	0.00
09/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2436	2	2	2	0.00
09/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3372	3	3	3	0.00
09/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3342	3	3	3	0.00
09/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3402	3	3	3	0.00
09/12/2021	R214 On 03-November-22			Bond Future	11.33	64.6316	64.2729	64.6316	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
09/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3414	3	3	3	0.00
09/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3386	3	3	3	0.00
09/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3358	3	3	3	0.00
09/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3235	3	3	3	0.00
09/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3261	3	3	3	0.00
09/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	3286	3	3	3	0.00
09/12/2021	R248 On 03-February-22			Bond Future	10.80	86.7269	86.1368	86.7269	192,271.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	332	0	0	0	900.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5248	6	5	6	0.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1476	2	1	2	0.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	476	1	0	1	1,300.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2675	3	3	3	1,400.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	56	0	0	0	0.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	148	0	0	0	0.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5135	6	5	6	0.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5191	6	5	6	0.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2236	2	2	2	900.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	662	1	1	1	100.00
09/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	892	1	1	1	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3128	3	3	3	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1497	1	1	1	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	441	0	0	0	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	6376	6	6	6	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4925	4	5	4	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	7972	7	8	7	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1220	1	1	1	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4270	4	4	4	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3671	3	4	3	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2200	2	2	2	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	460	0	0	0	0.00
09/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	451	0	0	0	0.00
09/12/2021	R248 On 05-May-22			Bond Future	10.97	83.3403	82.7429	83.3403	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
09/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6718	7	7	7	0.00
09/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6617	7	7	7	0.00
09/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6668	7	7	7	0.00
09/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	1089	1	1	1	0.00
09/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	1065	1	1	1	0.00
09/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	1077	1	1	1	0.00
09/12/2021	R248 On 04-August-22			Bond Future	11.14	84.3130	83.7082	84.3130	0.00
09/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3095	3	3	3	0.00
09/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3028	3	3	3	0.00
09/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	3062	3	3	3	0.00
09/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	4109	3	4	3	0.00
09/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	4147	3	4	3	0.00
09/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	4072	3	4	3	0.00
09/12/2021	R248 On 03-November-22			Bond Future	11.31	81.0007	80.3882	81.0007	0.00
09/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4068	4	4	4	0.00
09/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4103	4	4	4	0.00
09/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4138	4	4	4	0.00
09/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	4150	4	4	4	0.00
09/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	4118	4	4	4	0.00
09/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	4085	4	4	4	0.00