



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	2025 On 05-August-21			Bond Future	153.18	153.2062	153.1791	153.2062	4,808.00
08/07/2021	2025 On 04-November-21			Bond Future	154.87	154.8957	154.8675	154.8957	0.00
08/07/2021	2025 On 03-February-22			Bond Future	155.12	155.1482	155.1192	155.1482	0.00
08/07/2021	2025 On 05-May-22			Bond Future	156.99	157.0209	156.9913	157.0209	0.00
08/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
08/07/2021	2029 On 05-August-21			Bond Future	113.89	113.7918	113.8930	113.7918	3,031.00
08/07/2021	2029 On 04-November-21			Bond Future	113.98	113.8778	113.9797	113.8778	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
08/07/2021	2029 On 03-February-22			Bond Future	115.32	115.2174	115.3201	115.2174	0.00
08/07/2021	2029 On 05-May-22			Bond Future	115.52	115.4178	115.5216	115.4178	0.00
08/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
08/07/2021	2030 On 05-August-21			Bond Future	8.94	94.6456	8.9379	94.6456	101,865.00
08/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7969	8	7969	8	0.00
08/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	299	0	299	0	5,000.00
08/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3348	3	3348	3	0.00
08/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4551	4	4551	4	0.00
08/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1205	1	1205	1	600.00
08/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7316	7	7316	7	0.00
08/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	4	0	4	0	200.00
08/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7919	8	7919	8	0.00
08/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7869	8	7869	8	0.00
08/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6559	6	6559	6	0.00
08/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	885	1	885	1	479.00
08/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3118	3	3118	3	600.00
08/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15869	16	15869	16	0.00
08/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1869	2	1869	2	0.00
08/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	769	1	769	1	200.00
08/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7337	7	7337	7	0.00
08/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	682	1	682	1	7,500.00
08/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2813	3	2813	3	0.00
08/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
08/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	13	0	13	0	200.00
08/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1666	2	1666	2	0.00
08/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	8	0	8	0	0.00
08/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	8	0	8	0	0.00
08/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1137	1	1137	1	0.00
08/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	283	0	283	0	0.00
08/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	106	0	106	0	479.00
08/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1496	2	1496	2	0.00
08/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	242	0	242	0	0.00
08/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	24	0	24	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	7	0	7	0	0.00
08/07/2021	2030 On 04-November-21			Bond Future	9.12	95.6664	9.1245	95.6664	0.00
08/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1454	1	1454	1	300.00
08/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11737	12	11737	12	0.00
08/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8049	8	8049	8	0.00
08/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5022	5	5022	5	29.00
08/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7960	8	7960	8	0.00
08/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10946	11	10946	11	0.00
08/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2553	3	2553	3	29.00
08/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	615	1	615	1	300.00
08/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8004	8	8004	8	0.00
08/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	369	0	369	0	0.00
08/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	374	0	374	0	0.00
08/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3417	3	3417	3	0.00
08/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	113	0	113	0	300.00
08/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5437	6	5437	6	0.00
08/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2141	2	2141	2	0.00
08/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	364	0	364	0	0.00
08/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	156	0	156	0	29.00
08/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	905	1	905	1	0.00
08/07/2021	2030 On 03-February-22			Bond Future	9.32	92.7647	9.3187	92.7647	0.00
08/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3803	4	3803	4	1,000.00
08/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8432	8	8432	8	0.00
08/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4386	4	4386	4	0.00
08/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3292	3	3292	3	0.00
08/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3321	3	3321	3	0.00
08/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1854	2	1854	2	1,000.00
08/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	3067	3	3067	3	0.00
08/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	1038	1	1038	1	101.00
08/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3350	3	3350	3	0.00
08/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2660	3	2660	3	0.00
08/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2902	3	2902	3	101.00
08/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6111	6	6111	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4371	4	4371	4	0.00
08/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2683	3	2683	3	0.00
08/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2707	3	2707	3	0.00
08/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1991	2	1991	2	101.00
08/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	779	1	779	1	1,000.00
08/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2333	2	2333	2	0.00
08/07/2021	2030 On 05-May-22			Bond Future	9.52	93.8637	9.5232	93.8637	0.00
08/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1933	2	1933	2	1,800.00
08/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8469	8	8469	8	0.00
08/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2948	3	2948	3	0.00
08/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5436	5	5436	5	0.00
08/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5403	5	5403	5	0.00
08/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	839	1	839	1	1,800.00
08/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4620	5	4620	5	0.00
08/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5470	5	5470	5	0.00
08/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1225	1	1225	1	1,073.00
08/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8251	8	8251	8	0.00
08/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2051	2	2051	2	0.00
08/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5236	5	5236	5	0.00
08/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2081	2	2081	2	0.00
08/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2066	2	2066	2	0.00
08/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3836	4	3836	4	1,073.00
08/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6802	7	6802	7	0.00
08/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2476	3	2476	3	1,073.00
08/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1133	1	1133	1	1,800.00
08/07/2021	2030 On 04-August-22			Bond Future	9.54	9.5400	9.5400	9.5400	0.00
08/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
08/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
08/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2032 On 05-August-21			Bond Future	9.61	94.0100	9.6129	94.0100	120,860.00

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08/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9976	10	9976	10	0.00
08/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9923	10	9923	10	0.00
08/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	10029	10	10029	10	0.00
08/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	3	0	3	0	0.00
08/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	4	0	4	0	0.00
08/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	3	0	3	0	0.00
08/07/2021	2032 On 04-November-21			Bond Future	9.81	90.8790	9.8057	90.8790	57.00
08/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1410	1	1410	1	700.00
08/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15852	16	15852	16	0.00
08/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10798	11	10798	11	0.00
08/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2748	3	2748	3	700.00
08/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10751	11	10751	11	0.00
08/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10704	11	10704	11	0.00
08/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	303	0	303	0	0.00
08/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	310	0	310	0	0.00
08/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	46	0	46	0	700.00
08/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	306	0	306	0	0.00
08/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2603	3	2603	3	0.00
08/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4321	4	4321	4	0.00
08/07/2021	2032 On 03-February-22			Bond Future	10.00	91.9268	10.0026	91.9268	0.00
08/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4536	5	4536	5	0.00
08/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3833	4	3833	4	0.00
08/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1306	1	1306	1	97.00
08/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4892	5	4892	5	0.00
08/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	943	1	943	1	198.00
08/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4856	5	4856	5	0.00
08/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2351	2	2351	2	210.00
08/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6830	7	6830	7	0.00
08/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7574	8	7574	8	0.00
08/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	5185	5	5185	5	0.00
08/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	2252	2	2252	2	400.00
08/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5680	6	5680	6	0.00
08/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2853	3	2853	3	0.00

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08/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4820	5	4820	5	0.00
08/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4784	5	4784	5	0.00
08/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2402	2	2402	2	0.00
08/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2381	2	2381	2	0.00
08/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3982	4	3982	4	198.00
08/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7607	8	7607	8	0.00
08/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1967	2	1967	2	97.00
08/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2341	2	2341	2	198.00
08/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2189	2	2189	2	210.00
08/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2547	3	2547	3	400.00
08/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4754	5	4754	5	0.00
08/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1332	1	1332	1	210.00
08/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1545	2	1545	2	400.00
08/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2361	2	2361	2	0.00
08/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	3039	3	3039	3	97.00
08/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6513	7	6513	7	0.00
08/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4612	5	4612	5	0.00
08/07/2021	2032 On 05-May-22			Bond Future	10.21	88.8692	10.2055	88.8692	0.00
08/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6725	7	6725	7	0.00
08/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6650	7	6650	7	0.00
08/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6688	7	6688	7	0.00
08/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2200	2	2200	2	0.00
08/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2215	2	2215	2	0.00
08/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2185	2	2185	2	0.00
08/07/2021	2032 On 04-August-22			Bond Future	10.21	10.2100	10.2100	10.2100	0.00
08/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
08/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
08/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2033 On 05-August-21			Bond Future	107.60	107.4186	107.6031	107.4186	8,979.00
08/07/2021	2033 On 04-November-21			Bond Future	107.54	107.3550	107.5411	107.3550	0.00

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08/07/2021	2033 On 03-February-22			Bond Future	108.81	108.6178	108.8057	108.6178	0.00
08/07/2021	2033 On 05-May-22			Bond Future	108.85	108.6599	108.8498	108.6599	0.00
08/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
08/07/2021	2037 On 05-August-21			Bond Future	10.37	86.2388	10.3717	86.2388	125,840.00
08/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11535	12	11535	12	0.00
08/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11590	12	11590	12	0.00
08/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11644	12	11644	12	0.00
08/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	3	0	3	0	0.00
08/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	3	0	3	0	0.00
08/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	3	0	3	0	0.00
08/07/2021	2037 On 04-November-21			Bond Future	10.55	87.1690	10.5547	87.1690	0.00
08/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13433	14	13433	14	0.00
08/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	13386	14	13386	14	0.00
08/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10909	11	10909	11	0.00
08/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6930	7	6930	7	600.00
08/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13481	14	13481	14	0.00
08/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	213	0	213	0	0.00
08/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	431	0	431	0	600.00
08/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1055	1	1055	1	0.00
08/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	216	0	216	0	0.00
08/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	209	0	209	0	0.00
08/07/2021	2037 On 03-February-22			Bond Future	10.74	83.9192	10.7443	83.9192	0.00
08/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6570	7	6570	7	0.00
08/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6527	7	6527	7	0.00
08/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6485	7	6485	7	0.00
08/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2080	2	2080	2	0.00
08/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2114	2	2114	2	0.00
08/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2096	2	2096	2	0.00
08/07/2021	2037 On 05-May-22			Bond Future	10.94	84.9136	10.9396	84.9136	0.00
08/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7731	8	7731	8	0.00
08/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7650	8	7650	8	0.00
08/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7691	8	7691	8	0.00
08/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2358	2	2358	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
08/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2390	2	2390	2	0.00
08/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2374	2	2374	2	0.00
08/07/2021	2037 On 04-August-22			Bond Future	10.90	10.9000	10.9000	10.9000	0.00
08/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
08/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
08/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2038 On 05-August-21			Bond Future	118.88	118.8496	118.8756	118.8496	7,723.00
08/07/2021	2038 On 04-November-21			Bond Future	120.19	120.1602	120.1858	120.1602	0.00
08/07/2021	2038 On 03-February-22			Bond Future	119.83	119.8080	119.8337	119.8080	0.00
08/07/2021	2038 On 05-May-22			Bond Future	121.28	121.2544	121.2802	121.2544	0.00
08/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
08/07/2021	2040 On 05-August-21			Bond Future	10.53	88.2289	10.5306	88.2289	85,651.00
08/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12614	13	12614	13	0.00
08/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	7039	7	7039	7	900.00
08/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	24036	24	24036	24	0.00
08/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12557	13	12557	13	0.00
08/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12500	13	12500	13	0.00
08/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	4056	4	4056	4	900.00
08/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	399	0	399	0	0.00
08/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	2	0	2	0	0.00
08/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
08/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	2	0	2	0	0.00
08/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	86	0	86	0	0.00
08/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	2	0	2	0	0.00
08/07/2021	2040 On 04-November-21			Bond Future	10.71	89.1806	10.7099	89.1806	0.00
08/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13869	14	13869	14	0.00
08/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13769	14	13769	14	0.00
08/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13819	14	13819	14	0.00
08/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	259	0	259	0	0.00
08/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	263	0	263	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
08/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	255	0	255	0	0.00
08/07/2021	2040 On 03-February-22			Bond Future	10.90	85.7036	10.8957	85.7036	0.00
08/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6863	7	6863	7	0.00
08/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6819	7	6819	7	0.00
08/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6908	7	6908	7	0.00
08/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2361	2	2361	2	0.00
08/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2343	2	2343	2	0.00
08/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2324	2	2324	2	0.00
08/07/2021	2040 On 05-May-22			Bond Future	11.09	86.7193	11.0865	86.7193	0.00
08/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1370	1	1370	1	1,200.00
08/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7946	8	7946	8	0.00
08/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7903	8	7903	8	0.00
08/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	7988	8	7988	8	0.00
08/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	3086	3	3086	3	1,200.00
08/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	12969	13	12969	13	0.00
08/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1324	1	1324	1	1,200.00
08/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2694	3	2694	3	0.00
08/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2676	3	2676	3	0.00
08/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6667	6	6667	6	0.00
08/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2712	3	2712	3	0.00
08/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10590	10	10590	10	0.00
08/07/2021	2040 On 04-August-22			Bond Future	11.04	11.0400	11.0400	11.0400	0.00
08/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
08/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
08/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2044 On 05-August-21			Bond Future	10.60	84.8160	10.6030	84.8160	62,494.00
08/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12835	13	12835	13	0.00
08/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12779	13	12779	13	0.00
08/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12891	13	12891	13	0.00
08/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	2	0	2	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
08/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	2	0	2	0	0.00
08/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	2	0	2	0	0.00
08/07/2021	2044 On 04-November-21			Bond Future	10.77	85.7309	10.7748	85.7309	0.00
08/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13497	14	13497	14	0.00
08/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13448	14	13448	14	0.00
08/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13546	14	13546	14	0.00
08/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	284	0	284	0	0.00
08/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	293	0	293	0	0.00
08/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	289	0	289	0	0.00
08/07/2021	2044 On 03-February-22			Bond Future	10.95	82.3394	10.9525	82.3394	0.00
08/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6705	7	6705	7	0.00
08/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6660	7	6660	7	0.00
08/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6615	7	6615	7	0.00
08/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2350	2	2350	2	0.00
08/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2331	2	2331	2	0.00
08/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2312	2	2312	2	0.00
08/07/2021	2044 On 05-May-22			Bond Future	11.13	83.3152	11.1347	83.3152	0.00
08/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	7886	8	7886	8	0.00
08/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7843	8	7843	8	0.00
08/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7800	8	7800	8	0.00
08/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2797	3	2797	3	0.00
08/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2779	3	2779	3	0.00
08/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2761	3	2761	3	0.00
08/07/2021	2044 On 04-August-22			Bond Future	11.09	11.0900	11.0900	11.0900	0.00
08/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
08/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
08/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
08/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
08/07/2021	2046 On 05-August-21			Bond Future	108.42	108.3922	108.4156	108.3922	18,098.00
08/07/2021	2046 On 04-November-21			Bond Future	107.77	107.7512	107.7741	107.7512	0.00
08/07/2021	2046 On 03-February-22			Bond Future	109.04	109.0187	109.0417	109.0187	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
08/07/2021	2046 On 05-May-22			Bond Future	108.49	108.4646	108.4878	108.4646	0.00
08/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
08/07/2021	2050 On 05-August-21			Bond Future	110.44	110.4185	110.4420	110.4185	11,059.00
08/07/2021	2050 On 04-November-21			Bond Future	111.66	111.6359	111.6594	111.6359	0.00
08/07/2021	2050 On 03-February-22			Bond Future	111.01	110.9876	111.0109	110.9876	0.00
08/07/2021	2050 On 05-May-22			Bond Future	112.35	112.3274	112.3508	112.3274	0.00
08/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
08/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	AL37 On 05-August-21			Index Future	792.58	791.8450	792.5750	791.8450	0.00
08/07/2021	AL37 On 04-November-21			Index Future	801.21	800.4720	801.2070	800.4720	0.00
08/07/2021	AL37 On 03-February-22			Index Future	810.43	809.6920	810.4330	809.6920	0.00
08/07/2021	AL37 On 05-May-22			Index Future	820.02	819.2710	820.0200	819.2710	0.00
08/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
08/07/2021	AL7T On 05-August-21			Index Future	909.71	909.2030	909.7060	909.2030	0.00
08/07/2021	AL7T On 04-November-21			Index Future	919.61	919.1080	919.6140	919.1080	0.00
08/07/2021	AL7T On 03-February-22			Index Future	930.20	929.6950	930.2040	929.6950	0.00
08/07/2021	AL7T On 05-May-22			Index Future	941.21	940.6940	941.2070	940.6940	0.00
08/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
08/07/2021	ALBI On 05-August-21			Index Future	801.32	802.2000	801.3220	802.2000	114.00
08/07/2021	ALBI On 04-November-21			Index Future	810.05	810.9400	810.0490	810.9400	0.00
08/07/2021	ALBI On 03-February-22			Index Future	819.38	820.2810	819.3770	820.2810	0.00
08/07/2021	ALBI On 05-May-22			Index Future	829.07	829.9860	829.0690	829.9860	0.00
08/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
08/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C040 On 06-October-15			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
08/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2021	ES33 On 05-August-21			Bond Future	11.07	79.6899	11.0742	79.6899	350.00
08/07/2021	ES33 On 04-November-21			Bond Future	11.30	76.7937	11.3040	76.7937	0.00
08/07/2021	ES33 On 03-February-22			Bond Future	11.54	77.6976	11.5434	77.6976	0.00
08/07/2021	ES33 On 05-May-22			Bond Future	11.79	74.8585	11.7855	74.8585	0.00
08/07/2021	ES33 On 04-August-22			Bond Future	11.75	11.7500	11.7500	11.7500	0.00
08/07/2021	ES42 On 05-August-21			Bond Future	11.60	78.5822	11.6048	78.5822	4,779.00
08/07/2021	ES42 On 04-November-21			Bond Future	11.82	75.1909	11.8225	75.1909	0.00
08/07/2021	ES42 On 03-February-22			Bond Future	12.04	76.0765	12.0419	76.0765	0.00
08/07/2021	ES42 On 05-May-22			Bond Future	12.27	72.7371	12.2715	72.7371	0.00
08/07/2021	ES42 On 04-August-22			Bond Future	12.22	12.2200	12.2200	12.2200	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
08/07/2021	GOVI On 05-August-21			GOVI	791.25	792.0390	791.2510	792.0390	985.00
08/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	721010	73	721010	73	0.00
08/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	721110	73	721110	73	0.00
08/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	721210	73	721210	73	0.00
08/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 04-November-21			GOVI	799.87	800.6690	799.8680	800.6690	0.00
08/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	714480	72	714480	72	0.00
08/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	714680	72	714680	72	0.00
08/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	714580	72	714580	72	0.00
08/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 03-February-22			GOVI	809.08	809.8910	809.0790	809.8910	0.00
08/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	163290	17	163290	17	0.00
08/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	163390	17	163390	17	0.00
08/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	163190	17	163190	17	0.00
08/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 05-May-22			GOVI	818.65	819.4730	818.6500	819.4730	0.00
08/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	304100	31	304100	31	0.00
08/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	304200	31	304200	31	0.00
08/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	304000	31	304000	31	0.00
08/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
08/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
08/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
08/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
08/07/2021	GOVI On 04-August-22	819.28	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
08/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
08/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
08/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2021	IGOV On 05-August-21			Index Future	291.56	291.4770	291.5570	291.4770	459.00
08/07/2021	IGOV On 04-November-21			Index Future	294.80	294.7250	294.8040	294.7250	16.00
08/07/2021	IGOV On 03-February-22			Index Future	298.27	298.1910	298.2710	298.1910	0.00
08/07/2021	IGOV On 05-May-22			Index Future	301.87	301.7890	301.8690	301.7890	0.00
08/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
08/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
08/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
08/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
08/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.82	96.1500	3.8200	96.1500	0.00
08/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.86	96.1050	3.8600	96.1050	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.06	95.9000	4.0600	95.9000	0.00
08/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.10	95.8500	4.1000	95.8500	0.00
08/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.29	95.6550	4.2850	95.6550	0.00
08/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.61	95.3500	4.6100	95.3500	0.00
08/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.98	94.9450	4.9750	94.9450	471.00
08/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.17	94.7700	5.1650	94.7700	0.00
08/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.53	94.4000	5.5300	94.4000	0.00
08/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.71	94.2400	5.7050	94.2400	0.00
08/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.77	94.1450	5.7650	94.1450	0.00
08/07/2021	R023 On 05-August-21			Bond Future	5.22	107.0190	5.2241	107.0190	15,368.00
08/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	198	0	198	0	0.00
08/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	187	0	187	0	0.00
08/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	177	0	177	0	0.00
08/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	77	0	77	0	0.00
08/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	72	0	72	0	0.00
08/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	68	0	68	0	0.00
08/07/2021	R023 On 04-November-21			Bond Future	5.39	104.2657	5.3936	104.2657	0.00
08/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	33	0	33	0	0.00
08/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	31	0	31	0	0.00
08/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	30	0	30	0	0.00
08/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	661	1	661	1	0.00
08/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	649	1	649	1	0.00
08/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	638	1	638	1	0.00
08/07/2021	R023 On 03-February-22			Bond Future	5.59	105.4673	5.5910	105.4673	0.00
08/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	85	0	85	0	0.00
08/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	82	0	82	0	0.00
08/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	88	0	88	0	0.00
08/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	616	1	616	1	0.00
08/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	631	1	631	1	0.00
08/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	623	1	623	1	0.00
08/07/2021	R023 On 05-May-22			Bond Future	5.84	102.8057	5.8427	102.8057	0.00
08/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	595	0	595	0	0.00
08/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	590	0	590	0	0.00

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08/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	601	1	601	1	0.00
08/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	233	0	233	0	0.00
08/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	238	0	238	0	0.00
08/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	236	0	236	0	0.00
08/07/2021	R023 On 04-August-22			Bond Future	6.04	6.0400	6.0400	6.0400	0.00
08/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
08/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
08/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R035 On 05-August-21			Bond Future	10.16	94.7359	10.1628	94.7359	81,593.00
08/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	4268	4	4268	4	0.00
08/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	993	1	993	1	100.00
08/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7718	8	7718	8	0.00
08/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	40	0	40	0	100.00
08/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43512	43	43512	43	0.00
08/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	283	0	283	0	100.00
08/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1968	2	1968	2	0.00
08/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43745	44	43745	44	0.00
08/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43629	43	43629	43	0.00
08/07/2021	R035 On 04-November-21			Bond Future	10.36	91.2831	10.3555	91.2831	0.00
08/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6513	7	6513	7	0.00
08/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	19205	19	19205	19	0.00
08/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	9195	9	9195	9	0.00
08/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2570	3	2570	3	782.00
08/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	13014	13	13014	13	0.00
08/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12965	13	12965	13	0.00
08/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3881	4	3881	4	0.00
08/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	2207	2	2207	2	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	2236	2	2236	2	400.00
08/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3960	4	3960	4	400.00
08/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	13063	13	13063	13	0.00
08/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5953	6	5953	6	0.00
08/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1355	1	1355	1	782.00
08/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3403	3	3403	3	0.00
08/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	242	0	242	0	0.00
08/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	644	1	644	1	782.00
08/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2241	2	2241	2	0.00
08/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3807	4	3807	4	0.00
08/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2290	2	2290	2	350.00
08/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3846	4	3846	4	0.00
08/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1187	1	1187	1	350.00
08/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	250	0	250	0	0.00
08/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	246	0	246	0	0.00
08/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	25	0	25	0	400.00
08/07/2021	R035 On 03-February-22			Bond Future	10.56	92.3352	10.5552	92.3352	0.00
08/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5635	6	5635	6	0.00
08/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	9245	9	9245	9	0.00
08/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1499	2	1499	2	683.00
08/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	6420	7	6420	7	0.00
08/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2450	3	2450	3	280.00
08/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	3163	3	3163	3	1,600.00
08/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6589	7	6589	7	0.00
08/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2898	3	2898	3	200.00
08/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8564	9	8564	9	0.00
08/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5555	6	5555	6	0.00
08/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	7059	7	7059	7	0.00
08/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	4134	4	4134	4	0.00
08/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	6378	6	6378	6	0.00
08/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	6336	6	6336	6	0.00
08/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2223	2	2223	2	0.00
08/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2205	2	2205	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
08/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1938	2	1938	2	683.00
08/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1481	1	1481	1	280.00
08/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2118	2	2118	2	200.00
08/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4817	5	4817	5	0.00
08/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2547	2	2547	2	1,600.00
08/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4491	4	4491	4	0.00
08/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3530	3	3530	3	683.00
08/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7226	7	7226	7	0.00
08/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2187	2	2187	2	0.00
08/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1318	1	1318	1	1,800.00
08/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2588	3	2588	3	280.00
08/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5434	5	5434	5	0.00
08/07/2021	R035 On 05-May-22			Bond Future	10.75	88.9508	10.7529	88.9508	0.00
08/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7726	8	7726	8	0.00
08/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7685	8	7685	8	0.00
08/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7645	8	7645	8	0.00
08/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2420	2	2420	2	0.00
08/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2404	2	2404	2	0.00
08/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2388	2	2388	2	0.00
08/07/2021	R035 On 04-August-22			Bond Future	10.73	10.7300	10.7300	10.7300	0.00
08/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
08/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
08/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R186 On 05-August-21			Bond Future	7.51	114.3271	7.5118	114.3271	87,133.00
08/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5110	5	5110	5	0.00
08/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5066	5	5066	5	0.00
08/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5023	5	5023	5	0.00
08/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	12	0	12	0	0.00
08/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	11	0	11	0	0.00
08/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	11	0	11	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
08/07/2021	R186 On 04-November-21			Bond Future	7.70	115.5597	7.7038	115.5597	0.00
08/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4961	5	4961	5	0.00
08/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2713	3	2713	3	0.00
08/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2653	3	2653	3	0.00
08/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1792	2	1792	2	0.00
08/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2683	3	2683	3	0.00
08/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	933	1	933	1	0.00
08/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	947	1	947	1	0.00
08/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	919	1	919	1	0.00
08/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	329	0	329	0	15,177.00
08/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1498	2	1498	2	15,177.00
08/07/2021	R186 On 03-February-22			Bond Future	7.90	111.6093	7.9031	111.6093	0.00
08/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	974	1	974	1	0.00
08/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	960	1	960	1	0.00
08/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	987	1	987	1	0.00
08/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3575	4	3575	4	0.00
08/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3635	4	3635	4	0.00
08/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3605	4	3605	4	0.00
08/07/2021	R186 On 05-May-22			Bond Future	8.12	112.9312	8.1179	112.9312	0.00
08/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2770	3	2770	3	0.00
08/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2747	3	2747	3	0.00
08/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2792	3	2792	3	0.00
08/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1988	2	1988	2	0.00
08/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2022	2	2022	2	0.00
08/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2005	2	2005	2	0.00
08/07/2021	R186 On 04-August-22			Bond Future	8.14	8.1400	8.1400	8.1400	0.00
08/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
08/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
08/07/2021	R197 On 05-August-21			Bond Future	321.69	321.6453	321.6895	321.6453	1,117.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	R197 On 04-November-21			Bond Future	325.24	325.1919	325.2351	325.1919	0.00
08/07/2021	R197 On 03-February-22			Bond Future	320.91	320.8677	320.9105	320.8677	0.00
08/07/2021	R197 On 05-May-22			Bond Future	324.78	324.7416	324.7843	324.7416	0.00
08/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
08/07/2021	R202 On 05-August-21			Bond Future	235.99	235.9381	235.9872	235.9381	9,635.00
08/07/2021	R202 On 04-November-21			Bond Future	238.59	238.5398	238.5881	238.5398	0.00
08/07/2021	R202 On 03-February-22			Bond Future	237.07	237.0169	237.0652	237.0169	0.00
08/07/2021	R202 On 05-May-22			Bond Future	239.93	239.8781	239.9265	239.8781	0.00
08/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
08/07/2021	R209 On 05-August-21			Bond Future	10.11	73.3149	10.1055	73.3149	28,694.00
08/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	9119	9	9119	9	0.00
08/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	9070	9	9070	9	0.00
08/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	9167	9	9167	9	0.00
08/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	5	0	5	0	0.00
08/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	5	0	5	0	0.00
08/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	5	0	5	0	0.00
08/07/2021	R209 On 04-November-21			Bond Future	10.28	70.9656	10.2751	70.9656	4,785.00
08/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	768	1	768	1	6,000.00
08/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	10184	10	10184	10	0.00
08/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	10140	10	10140	10	0.00
08/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1791	2	1791	2	0.00
08/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9403	10	9403	10	0.00
08/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	3256	3	3256	3	0.00
08/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	10227	10	10227	10	0.00
08/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	283	0	283	0	0.00
08/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	351	0	351	0	9,000.00
08/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3410	3	3410	3	3,100.00
08/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	286	0	286	0	0.00
08/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	289	0	289	0	0.00
08/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1971	2	1971	2	9,400.00
08/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5466	5	5466	5	0.00
08/07/2021	R209 On 03-February-22			Bond Future	10.45	71.7838	10.4467	71.7838	0.00
08/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	5199	5	5199	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
08/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	5126	5	5126	5	0.00
08/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	5163	5	5163	5	0.00
08/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1975	2	1975	2	0.00
08/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1991	2	1991	2	0.00
08/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1958	2	1958	2	0.00
08/07/2021	R209 On 05-May-22			Bond Future	10.62	69.4927	10.6217	69.4927	0.00
08/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6516	7	6516	7	0.00
08/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6481	7	6481	7	0.00
08/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6446	7	6446	7	0.00
08/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2185	2	2185	2	0.00
08/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2170	2	2170	2	0.00
08/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2156	2	2156	2	0.00
08/07/2021	R209 On 04-August-22			Bond Future	10.58	10.5800	10.5800	10.5800	0.00
08/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
08/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
08/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R210 On 05-August-21			Bond Future	209.01	208.9710	209.0090	208.9710	1,486.00
08/07/2021	R210 On 04-November-21			Bond Future	208.53	208.4915	208.5289	208.4915	0.00
08/07/2021	R210 On 03-February-22			Bond Future	210.98	210.9441	210.9815	210.9441	0.00
08/07/2021	R210 On 05-May-22			Bond Future	210.69	210.6553	210.6928	210.6553	0.00
08/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
08/07/2021	R212 On 05-August-21			Bond Future	172.96	172.9097	172.9644	172.9097	2,457.00
08/07/2021	R212 On 04-November-21			Bond Future	174.87	174.8165	174.8710	174.8165	0.00
08/07/2021	R213 On 05-August-21			Bond Future	9.32	88.6561	9.3158	88.6561	9,084.00
08/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8168	8	8168	8	0.00
08/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4606	5	4606	5	0.00
08/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7774	8	7774	8	0.00
08/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1266	1	1266	1	0.00
08/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8119	8	8119	8	0.00
08/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8070	8	8070	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	8	0	8	0	0.00
08/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	118	0	118	0	0.00
08/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1130	1	1130	1	0.00
08/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	8	0	8	0	0.00
08/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	11	0	11	0	0.00
08/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	8	0	8	0	0.00
08/07/2021	R213 On 04-November-21			Bond Future	9.50	86.0829	9.5033	86.0829	0.00
08/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8547	9	8547	9	0.00
08/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8504	8	8504	8	0.00
08/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8591	9	8591	9	0.00
08/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	367	0	367	0	0.00
08/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	362	0	362	0	0.00
08/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	358	0	358	0	0.00
08/07/2021	R213 On 03-February-22			Bond Future	9.70	87.0750	9.6979	87.0750	0.00
08/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4484	4	4484	4	0.00
08/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3222	3	3222	3	0.00
08/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1734	2	1734	2	220.00
08/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	6013	6	6013	6	0.00
08/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1881	2	1881	2	430.00
08/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4754	5	4754	5	0.00
08/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4417	4	4417	4	0.00
08/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2733	3	2733	3	0.00
08/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3839	4	3839	4	0.00
08/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3808	4	3808	4	0.00
08/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6274	6	6274	6	0.00
08/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3931	4	3931	4	0.00
08/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	876	1	876	1	200.00
08/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3870	4	3870	4	0.00
08/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	1104	1	1104	1	102.00
08/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3362	3	3362	3	200.00
08/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6796	7	6796	7	0.00
08/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2390	2	2390	2	0.00
08/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2348	2	2348	2	430.00

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08/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4467	4	4467	4	0.00
08/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6047	6	6047	6	0.00
08/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1315	1	1315	1	220.00
08/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1398	1	1398	1	430.00
08/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2433	2	2433	2	0.00
08/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2411	2	2411	2	0.00
08/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	2062	2	2062	2	200.00
08/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1889	2	1889	2	102.00
08/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2893	3	2893	3	102.00
08/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	2027	2	2027	2	220.00
08/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4707	5	4707	5	0.00
08/07/2021	R213 On 05-May-22			Bond Future	9.89	84.5742	9.8922	84.5742	0.00
08/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5751	6	5751	6	0.00
08/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5785	6	5785	6	0.00
08/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5717	6	5717	6	0.00
08/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1999	2	1999	2	0.00
08/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2028	2	2028	2	0.00
08/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2014	2	2014	2	0.00
08/07/2021	R213 On 04-August-22			Bond Future	9.89	9.8900	9.8900	9.8900	0.00
08/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
08/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
08/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R214 On 05-August-21			Bond Future	10.52	70.0855	10.5202	70.0855	17,880.00
08/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8183	8	8183	8	0.00
08/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8232	8	8232	8	0.00
08/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	8135	8	8135	8	0.00
08/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	11	0	11	0	0.00
08/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	12	0	12	0	0.00
08/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	12	0	12	0	0.00
08/07/2021	R214 On 04-November-21			Bond Future	10.69	67.5643	10.6888	67.5643	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
08/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9726	10	9726	10	0.00
08/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9683	10	9683	10	0.00
08/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9641	10	9641	10	0.00
08/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	382	0	382	0	0.00
08/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	374	0	374	0	0.00
08/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	378	0	378	0	0.00
08/07/2021	R214 On 03-February-22			Bond Future	10.86	68.3430	10.8625	68.3430	0.00
08/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	5129	5	5129	5	0.00
08/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	5093	5	5093	5	0.00
08/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	5165	5	5165	5	0.00
08/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2171	2	2171	2	0.00
08/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2154	2	2154	2	0.00
08/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2136	2	2136	2	0.00
08/07/2021	R214 On 05-May-22			Bond Future	11.03	65.8728	11.0331	65.8728	0.00
08/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	6144	6	6144	6	0.00
08/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	6109	6	6109	6	0.00
08/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	6179	6	6179	6	0.00
08/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2382	2	2382	2	0.00
08/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2366	2	2366	2	0.00
08/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2350	2	2350	2	0.00
08/07/2021	R214 On 04-August-22			Bond Future	10.98	10.9800	10.9800	10.9800	0.00
08/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
08/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
08/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R248 On 05-August-21			Bond Future	10.53	88.4280	10.5300	88.4280	171,055.00
08/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	13066	13	13066	13	0.00
08/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	13009	13	13009	13	0.00
08/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	256	0	256	0	0.00
08/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1468	2	1468	2	0.00
08/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	828	1	828	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3358	4	3358	4	1,300.00
08/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	1870	2	1870	2	0.00
08/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	5123	5	5123	5	0.00
08/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	13122	13	13122	13	0.00
08/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	2	0	2	0	0.00
08/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	254	0	254	0	0.00
08/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	2	0	2	0	0.00
08/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1698	2	1698	2	0.00
08/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1337	1	1337	1	0.00
08/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	607	1	607	1	0.00
08/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2621	2	2621	2	0.00
08/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4489	4	4489	4	0.00
08/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	2	0	2	0	0.00
08/07/2021	R248 On 04-November-21			Bond Future	10.70	84.9702	10.6979	84.9702	0.00
08/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1845	2	1845	2	1,200.00
08/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13850	14	13850	14	0.00
08/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	439	0	439	0	1,200.00
08/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13900	14	13900	14	0.00
08/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13950	14	13950	14	0.00
08/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	277	0	277	0	0.00
08/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	281	0	281	0	0.00
08/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	286	0	286	0	0.00
08/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9373	9	9373	9	0.00
08/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4903	5	4903	5	0.00
08/07/2021	R248 On 03-February-22			Bond Future	10.87	85.9497	10.8711	85.9497	0.00
08/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6767	7	6767	7	0.00
08/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6722	7	6722	7	0.00
08/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6676	7	6676	7	0.00
08/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2492	2	2492	2	0.00
08/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2533	2	2533	2	0.00
08/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2512	2	2512	2	0.00
08/07/2021	R248 On 05-May-22			Bond Future	11.04	82.5528	11.0412	82.5528	0.00
08/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	7917	8	7917	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	7873	8	7873	8	0.00
08/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	7829	8	7829	8	0.00
08/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2839	3	2839	3	0.00
08/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2801	3	2801	3	0.00
08/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2820	3	2820	3	0.00
08/07/2021	R248 On 04-August-22			Bond Future	10.99	10.9900	10.9900	10.9900	0.00
08/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
08/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
08/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
08/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
08/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00