



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
09/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	2025 On 05-August-21			Bond Future	153.31	153.1791	153.3086	153.1791	4,808.00
09/07/2021	2025 On 04-November-21			Bond Future	155.00	154.8675	154.9978	154.8675	0.00
09/07/2021	2025 On 03-February-22			Bond Future	155.25	155.1192	155.2502	155.1192	0.00
09/07/2021	2025 On 05-May-22			Bond Future	157.12	156.9913	157.1236	156.9913	0.00
09/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
09/07/2021	2029 On 05-August-21			Bond Future	113.91	113.8930	113.9141	113.8930	3,031.00
09/07/2021	2029 On 04-November-21			Bond Future	114.00	113.9797	114.0005	113.9797	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
09/07/2021	2029 On 03-February-22			Bond Future	115.34	115.3201	115.3408	115.3201	0.00
09/07/2021	2029 On 05-May-22			Bond Future	115.54	115.5216	115.5420	115.5216	0.00
09/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
09/07/2021	2030 On 05-August-21			Bond Future	8.92	94.7441	8.9154	94.7441	101,865.00
09/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	8094	8	8094	8	0.00
09/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	310	0	310	0	5,000.00
09/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3444	3	3444	3	0.00
09/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4662	5	4662	5	0.00
09/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1251	1	1251	1	600.00
09/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7440	7	7440	7	0.00
09/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	4	0	4	0	200.00
09/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	8044	8	8044	8	0.00
09/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7994	8	7994	8	0.00
09/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6682	7	6682	7	0.00
09/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	919	1	919	1	479.00
09/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3211	3	3211	3	600.00
09/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15996	16	15996	16	0.00
09/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1935	2	1935	2	0.00
09/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	799	1	799	1	200.00
09/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7209	7	7209	7	0.00
09/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	621	1	621	1	7,500.00
09/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2697	3	2697	3	0.00
09/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
09/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	10	0	10	0	200.00
09/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1568	2	1568	2	0.00
09/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	6	0	6	0	0.00
09/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	6	0	6	0	0.00
09/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1056	1	1056	1	0.00
09/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	249	0	249	0	0.00
09/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	89	0	89	0	479.00
09/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1403	1	1403	1	0.00
09/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	211	0	211	0	0.00
09/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	19	0	19	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
09/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	6	0	6	0	0.00
09/07/2021	2030 On 04-November-21			Bond Future	9.10	95.7655	9.1011	95.7655	0.00
09/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1494	1	1494	1	300.00
09/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11858	12	11858	12	0.00
09/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8158	8	8158	8	0.00
09/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5112	5	5112	5	29.00
09/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	8069	8	8069	8	0.00
09/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	11065	11	11065	11	0.00
09/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2613	3	2613	3	29.00
09/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	635	1	635	1	300.00
09/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8113	8	8113	8	0.00
09/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	350	0	350	0	0.00
09/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	354	0	354	0	0.00
09/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3329	3	3329	3	0.00
09/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	105	0	105	0	300.00
09/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5328	5	5328	5	0.00
09/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2073	2	2073	2	0.00
09/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	345	0	345	0	0.00
09/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	146	0	146	0	29.00
09/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	867	1	867	1	0.00
09/07/2021	2030 On 03-February-22			Bond Future	9.29	92.8646	9.2942	92.8646	0.00
09/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3873	4	3873	4	1,000.00
09/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8535	8	8535	8	0.00
09/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4463	4	4463	4	0.00
09/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3356	3	3356	3	0.00
09/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3385	3	3385	3	0.00
09/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1897	2	1897	2	1,000.00
09/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	3128	3	3128	3	0.00
09/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	1066	1	1066	1	101.00
09/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3415	3	3415	3	0.00
09/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2595	3	2595	3	0.00
09/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2834	3	2834	3	101.00
09/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6010	6	6010	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
09/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4285	4	4285	4	0.00
09/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2618	3	2618	3	0.00
09/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2642	3	2642	3	0.00
09/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1938	2	1938	2	101.00
09/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	753	1	753	1	1,000.00
09/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2274	2	2274	2	0.00
09/07/2021	2030 On 05-May-22			Bond Future	9.50	93.9646	9.4976	93.9646	0.00
09/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1976	2	1976	2	1,800.00
09/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8569	8	8569	8	0.00
09/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	3005	3	3005	3	0.00
09/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5519	5	5519	5	0.00
09/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5484	5	5484	5	0.00
09/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	861	1	861	1	1,800.00
09/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4695	5	4695	5	0.00
09/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5553	5	5553	5	0.00
09/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1255	1	1255	1	1,073.00
09/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8143	8	8143	8	0.00
09/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2003	2	2003	2	0.00
09/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5148	5	5148	5	0.00
09/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2032	2	2032	2	0.00
09/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2018	2	2018	2	0.00
09/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3763	4	3763	4	1,073.00
09/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6701	7	6701	7	0.00
09/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2420	2	2420	2	1,073.00
09/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1102	1	1102	1	1,800.00
09/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
09/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
09/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
09/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2032 On 05-August-21			Bond Future	9.60	94.0234	9.6006	94.0234	120,860.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	10051	10	10051	10	0.00
09/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9999	10	9999	10	0.00
09/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	10104	10	10104	10	0.00
09/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	3	0	3	0	0.00
09/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	3	0	3	0	0.00
09/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	3	0	3	0	0.00
09/07/2021	2032 On 04-November-21			Bond Future	9.79	90.8921	9.7930	90.8921	57.00
09/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1426	1	1426	1	700.00
09/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15926	16	15926	16	0.00
09/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10864	11	10864	11	0.00
09/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2777	3	2777	3	700.00
09/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10816	11	10816	11	0.00
09/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10769	11	10769	11	0.00
09/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	292	0	292	0	0.00
09/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	299	0	299	0	0.00
09/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	43	0	43	0	700.00
09/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	295	0	295	0	0.00
09/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2556	3	2556	3	0.00
09/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4260	4	4260	4	0.00
09/07/2021	2032 On 03-February-22			Bond Future	9.99	91.9399	9.9893	91.9399	0.00
09/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4575	5	4575	5	0.00
09/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3868	4	3868	4	0.00
09/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1321	1	1321	1	97.00
09/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4933	5	4933	5	0.00
09/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	955	1	955	1	198.00
09/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4897	5	4897	5	0.00
09/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2375	2	2375	2	210.00
09/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6880	7	6880	7	0.00
09/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7626	8	7626	8	0.00
09/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	5228	5	5228	5	0.00
09/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	2275	2	2275	2	400.00
09/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5725	6	5725	6	0.00
09/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2881	3	2881	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
09/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4860	5	4860	5	0.00
09/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4824	5	4824	5	0.00
09/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2365	2	2365	2	0.00
09/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2345	2	2345	2	0.00
09/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3933	4	3933	4	198.00
09/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7542	8	7542	8	0.00
09/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1935	2	1935	2	97.00
09/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2305	2	2305	2	198.00
09/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2155	2	2155	2	210.00
09/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2509	3	2509	3	400.00
09/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4700	5	4700	5	0.00
09/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1308	1	1308	1	210.00
09/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1518	2	1518	2	400.00
09/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2325	2	2325	2	0.00
09/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2997	3	2997	3	97.00
09/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6451	7	6451	7	0.00
09/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4559	5	4559	5	0.00
09/07/2021	2032 On 05-May-22			Bond Future	10.19	88.8822	10.1917	88.8822	0.00
09/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6773	7	6773	7	0.00
09/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6698	7	6698	7	0.00
09/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6736	7	6736	7	0.00
09/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2170	2	2170	2	0.00
09/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2185	2	2185	2	0.00
09/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2155	2	2155	2	0.00
09/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
09/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
09/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
09/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2033 On 05-August-21			Bond Future	107.95	107.6031	107.9506	107.6031	8,979.00
09/07/2021	2033 On 04-November-21			Bond Future	107.89	107.5411	107.8920	107.5411	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
09/07/2021	2033 On 03-February-22			Bond Future	109.16	108.8057	109.1604	108.8057	0.00
09/07/2021	2033 On 05-May-22			Bond Future	109.21	108.8498	109.2082	108.8498	0.00
09/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
09/07/2021	2037 On 05-August-21			Bond Future	10.40	85.9775	10.3999	85.9775	125,353.00
09/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11344	12	11344	12	0.00
09/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11398	12	11398	12	0.00
09/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11453	12	11453	12	0.00
09/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	3	0	3	0	0.00
09/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	3	0	3	0	0.00
09/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	3	0	3	0	0.00
09/07/2021	2037 On 04-November-21			Bond Future	10.58	86.9045	10.5840	86.9045	0.00
09/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13246	13	13246	13	0.00
09/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	13198	13	13198	13	0.00
09/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10728	11	10728	11	0.00
09/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6768	7	6768	7	600.00
09/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13294	13	13294	13	0.00
09/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	219	0	219	0	0.00
09/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	443	0	443	0	600.00
09/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1087	1	1087	1	0.00
09/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	222	0	222	0	0.00
09/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	216	0	216	0	0.00
09/07/2021	2037 On 03-February-22			Bond Future	10.77	83.6513	10.7748	83.6513	0.00
09/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6425	7	6425	7	0.00
09/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6383	7	6383	7	0.00
09/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6341	6	6341	6	0.00
09/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2131	2	2131	2	0.00
09/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2166	2	2166	2	0.00
09/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2148	2	2148	2	0.00
09/07/2021	2037 On 05-May-22			Bond Future	10.97	84.6424	10.9713	84.6424	0.00
09/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7585	8	7585	8	0.00
09/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7504	8	7504	8	0.00
09/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7544	8	7544	8	0.00
09/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2411	2	2411	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
09/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2443	2	2443	2	0.00
09/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2427	2	2427	2	0.00
09/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
09/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
09/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
09/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2038 On 05-August-21			Bond Future	119.37	118.8756	119.3730	118.8756	7,723.00
09/07/2021	2038 On 04-November-21			Bond Future	120.69	120.1858	120.6884	120.1858	0.00
09/07/2021	2038 On 03-February-22			Bond Future	120.34	119.8337	120.3411	119.8337	0.00
09/07/2021	2038 On 05-May-22			Bond Future	121.79	121.2802	121.7935	121.2802	0.00
09/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
09/07/2021	2040 On 05-August-21			Bond Future	10.54	87.9118	10.5436	87.9118	85,651.00
09/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12519	13	12519	13	0.00
09/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6941	7	6941	7	900.00
09/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23942	24	23942	24	0.00
09/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12462	13	12462	13	0.00
09/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12405	13	12405	13	0.00
09/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3959	4	3959	4	900.00
09/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	397	0	397	0	0.00
09/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	2	0	2	0	0.00
09/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
09/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	2	0	2	0	0.00
09/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	83	0	83	0	0.00
09/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	2	0	2	0	0.00
09/07/2021	2040 On 04-November-21			Bond Future	10.72	88.8597	10.7235	88.8597	0.00
09/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13774	14	13774	14	0.00
09/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13674	14	13674	14	0.00
09/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13724	14	13724	14	0.00
09/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	260	0	260	0	0.00
09/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	264	0	264	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
09/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	256	0	256	0	0.00
09/07/2021	2040 On 03-February-22			Bond Future	10.91	85.3787	10.9098	85.3787	0.00
09/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6787	7	6787	7	0.00
09/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6743	7	6743	7	0.00
09/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6831	7	6831	7	0.00
09/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2383	2	2383	2	0.00
09/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2364	2	2364	2	0.00
09/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2345	2	2345	2	0.00
09/07/2021	2040 On 05-May-22			Bond Future	11.10	86.3905	11.1013	86.3905	0.00
09/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1342	1	1342	1	1,200.00
09/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7870	8	7870	8	0.00
09/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7827	8	7827	8	0.00
09/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	7912	8	7912	8	0.00
09/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	3039	3	3039	3	1,200.00
09/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	12881	13	12881	13	0.00
09/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1334	1	1334	1	1,200.00
09/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2717	3	2717	3	0.00
09/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2699	3	2699	3	0.00
09/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6719	7	6719	7	0.00
09/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2735	3	2735	3	0.00
09/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10661	11	10661	11	0.00
09/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
09/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
09/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
09/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2044 On 05-August-21			Bond Future	10.61	84.4936	10.6111	84.4936	62,494.00
09/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12775	13	12775	13	0.00
09/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12720	13	12720	13	0.00
09/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12831	13	12831	13	0.00
09/07/2021	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
09/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	2	0	2	0	0.00
09/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	2	0	2	0	0.00
09/07/2021	2044 On 04-November-21			Bond Future	10.78	85.4045	10.7833	85.4045	0.00
09/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13435	13	13435	13	0.00
09/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13386	13	13386	13	0.00
09/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13485	14	13485	14	0.00
09/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	283	0	283	0	0.00
09/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	292	0	292	0	0.00
09/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	287	0	287	0	0.00
09/07/2021	2044 On 03-February-22			Bond Future	10.96	82.0090	10.9613	82.0090	0.00
09/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6654	7	6654	7	0.00
09/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6609	7	6609	7	0.00
09/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6564	7	6564	7	0.00
09/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2361	2	2361	2	0.00
09/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2341	2	2341	2	0.00
09/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2322	2	2322	2	0.00
09/07/2021	2044 On 05-May-22			Bond Future	11.14	82.9808	11.1438	82.9808	0.00
09/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	7835	8	7835	8	0.00
09/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7793	8	7793	8	0.00
09/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7750	8	7750	8	0.00
09/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2810	3	2810	3	0.00
09/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2791	3	2791	3	0.00
09/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2773	3	2773	3	0.00
09/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
09/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
09/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
09/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
09/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
09/07/2021	2046 On 05-August-21			Bond Future	108.90	108.4156	108.8969	108.4156	18,098.00
09/07/2021	2046 On 04-November-21			Bond Future	108.26	107.7741	108.2603	107.7741	0.00
09/07/2021	2046 On 03-February-22			Bond Future	109.53	109.0417	109.5334	109.0417	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
09/07/2021	2046 On 05-May-22			Bond Future	108.98	108.4878	108.9846	108.4878	0.00
09/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
09/07/2021	2050 On 05-August-21			Bond Future	110.88	110.4420	110.8818	110.4420	11,059.00
09/07/2021	2050 On 04-November-21			Bond Future	112.10	111.6594	112.1035	111.6594	0.00
09/07/2021	2050 On 03-February-22			Bond Future	111.46	111.0109	111.4597	111.0109	0.00
09/07/2021	2050 On 05-May-22			Bond Future	112.80	112.3508	112.8048	112.3508	0.00
09/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
09/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	AL37 On 05-August-21			Index Future	793.80	792.5750	793.7980	792.5750	0.00
09/07/2021	AL37 On 04-November-21			Index Future	802.44	801.2070	802.4400	801.2070	0.00
09/07/2021	AL37 On 03-February-22			Index Future	811.68	810.4330	811.6780	810.4330	0.00
09/07/2021	AL37 On 05-May-22			Index Future	821.28	820.0200	821.2780	820.0200	0.00
09/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
09/07/2021	AL7T On 05-August-21			Index Future	910.82	909.7060	910.8200	909.7060	0.00
09/07/2021	AL7T On 04-November-21			Index Future	920.74	919.6140	920.7350	919.6140	0.00
09/07/2021	AL7T On 03-February-22			Index Future	931.34	930.2040	931.3350	930.2040	0.00
09/07/2021	AL7T On 05-May-22			Index Future	942.35	941.2070	942.3500	941.2070	0.00
09/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
09/07/2021	ALBI On 05-August-21			Index Future	801.40	801.3220	801.4030	801.3220	114.00
09/07/2021	ALBI On 04-November-21			Index Future	810.13	810.0490	810.1280	810.0490	0.00
09/07/2021	ALBI On 03-February-22			Index Future	819.45	819.3770	819.4540	819.3770	0.00
09/07/2021	ALBI On 05-May-22			Index Future	829.15	829.0690	829.1460	829.0690	0.00
09/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
09/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	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
09/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2021	ES33 On 05-August-21			Bond Future	11.09	79.5099	11.0868	79.5099	350.00
09/07/2021	ES33 On 04-November-21			Bond Future	11.32	76.6113	11.3172	76.6113	0.00
09/07/2021	ES33 On 03-February-22			Bond Future	11.56	77.5128	11.5573	77.5128	0.00
09/07/2021	ES33 On 05-May-22			Bond Future	11.80	74.6714	11.7999	74.6714	0.00
09/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
09/07/2021	ES42 On 05-August-21			Bond Future	11.62	78.3131	11.6227	78.3131	4,779.00
09/07/2021	ES42 On 04-November-21			Bond Future	11.84	74.9185	11.8411	74.9185	0.00
09/07/2021	ES42 On 03-February-22			Bond Future	12.06	75.8007	12.0614	75.8007	0.00
09/07/2021	ES42 On 05-May-22			Bond Future	12.29	72.4578	12.2919	72.4578	0.00
09/07/2021	ES42 On 04-August-22			Bond Future	12.22	74.9034	12.2200	74.9034	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
09/07/2021	GOVI On 05-August-21			GOVI	791.40	791.2510	791.3980	791.2510	985.00
09/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	722480	72	722480	72	0.00
09/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	722580	72	722580	72	0.00
09/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	722680	72	722680	72	0.00
09/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 04-November-21			GOVI	800.01	799.8680	800.0130	799.8680	0.00
09/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	715930	71	715930	71	0.00
09/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	716130	71	716130	71	0.00
09/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	716030	71	716030	71	0.00
09/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 03-February-22			GOVI	809.22	809.0790	809.2240	809.0790	0.00
09/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	164740	16	164740	16	0.00
09/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	164840	16	164840	16	0.00
09/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	164640	16	164640	16	0.00
09/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 05-May-22			GOVI	818.79	818.6500	818.7940	818.6500	0.00
09/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	305540	30	305540	30	0.00
09/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	305640	30	305640	30	0.00
09/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	305440	30	305440	30	0.00
09/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
09/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
09/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
09/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
09/07/2021	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
09/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
09/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
09/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2021	IGOV On 05-August-21			Index Future	292.29	291.5570	292.2920	291.5570	459.00
09/07/2021	IGOV On 04-November-21			Index Future	295.55	294.8040	295.5470	294.8040	16.00
09/07/2021	IGOV On 03-February-22			Index Future	299.02	298.2710	299.0210	298.2710	0.00
09/07/2021	IGOV On 05-May-22			Index Future	302.63	301.8690	302.6280	301.8690	0.00
09/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
09/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
09/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
09/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
09/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2850	3.7050	96.2850	0.00
09/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.81	96.1800	3.8100	96.1800	0.00
09/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.86	96.1400	3.8550	96.1400	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
09/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.03	95.9400	4.0300	95.9400	0.00
09/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.09	95.9000	4.0900	95.9000	0.00
09/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.27	95.7150	4.2650	95.7150	0.00
09/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.57	95.3900	4.5700	95.3900	0.00
09/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.95	95.0250	4.9450	95.0250	471.00
09/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.14	94.8350	5.1350	94.8350	0.00
09/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.49	94.4700	5.4900	94.4700	0.00
09/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.66	94.2950	5.6550	94.2950	0.00
09/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.71	94.2350	5.7050	94.2350	0.00
09/07/2021	R023 On 05-August-21			Bond Future	5.21	107.1734	5.2117	107.1734	15,368.00
09/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	208	0	208	0	0.00
09/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	198	0	198	0	0.00
09/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	187	0	187	0	0.00
09/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	69	0	69	0	0.00
09/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	64	0	64	0	0.00
09/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	60	0	60	0	0.00
09/07/2021	R023 On 04-November-21			Bond Future	5.38	104.4214	5.3790	104.4214	0.00
09/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	35	0	35	0	0.00
09/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	33	0	33	0	0.00
09/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	31	0	31	0	0.00
09/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	644	1	644	1	0.00
09/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	633	1	633	1	0.00
09/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	622	1	622	1	0.00
09/07/2021	R023 On 03-February-22			Bond Future	5.57	105.6244	5.5732	105.6244	0.00
09/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	89	0	89	0	0.00
09/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	86	0	86	0	0.00
09/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	92	0	92	0	0.00
09/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	601	1	601	1	0.00
09/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	616	1	616	1	0.00
09/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	608	1	608	1	0.00
09/07/2021	R023 On 05-May-22			Bond Future	5.82	102.9645	5.8194	102.9645	0.00
09/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	607	1	607	1	0.00
09/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	601	1	601	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
09/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	612	1	612	1	0.00
09/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	226	0	226	0	0.00
09/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	231	0	231	0	0.00
09/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	229	0	229	0	0.00
09/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
09/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
09/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
09/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R035 On 05-August-21			Bond Future	10.18	94.5788	10.1758	94.5788	81,593.00
09/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	4177	4	4177	4	0.00
09/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	934	1	934	1	100.00
09/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7627	8	7627	8	0.00
09/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	38	0	38	0	100.00
09/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43600	44	43600	44	0.00
09/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	280	0	280	0	100.00
09/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1997	2	1997	2	0.00
09/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43833	44	43833	44	0.00
09/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43717	44	43717	44	0.00
09/07/2021	R035 On 04-November-21			Bond Future	10.37	91.1238	10.3690	91.1238	0.00
09/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6434	7	6434	7	0.00
09/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	19115	19	19115	19	0.00
09/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	9110	9	9110	9	0.00
09/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2516	3	2516	3	782.00
09/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12925	13	12925	13	0.00
09/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12877	13	12877	13	0.00
09/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3815	4	3815	4	0.00
09/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	2156	2	2156	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
09/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	2185	2	2185	2	400.00
09/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3894	4	3894	4	400.00
09/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12974	13	12974	13	0.00
09/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5876	6	5876	6	0.00
09/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1368	1	1368	1	782.00
09/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3438	3	3438	3	0.00
09/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	243	0	243	0	0.00
09/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	649	1	649	1	782.00
09/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2264	2	2264	2	0.00
09/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3846	4	3846	4	0.00
09/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2314	2	2314	2	350.00
09/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3885	4	3885	4	0.00
09/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1198	1	1198	1	350.00
09/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	251	0	251	0	0.00
09/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	247	0	247	0	0.00
09/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	25	0	25	0	400.00
09/07/2021	R035 On 03-February-22			Bond Future	10.57	92.1738	10.5694	92.1738	0.00
09/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5568	6	5568	6	0.00
09/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	9166	9	9166	9	0.00
09/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1466	1	1466	1	683.00
09/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	6349	6	6349	6	0.00
09/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2405	2	2405	2	280.00
09/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	3112	3	3112	3	1,600.00
09/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6517	7	6517	7	0.00
09/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2849	3	2849	3	200.00
09/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8486	9	8486	9	0.00
09/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5488	6	5488	6	0.00
09/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6986	7	6986	7	0.00
09/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	4075	4	4075	4	0.00
09/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	6307	6	6307	6	0.00
09/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	6265	6	6265	6	0.00
09/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2243	2	2243	2	0.00
09/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2225	2	2225	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
09/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1956	2	1956	2	683.00
09/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1494	1	1494	1	280.00
09/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2137	2	2137	2	200.00
09/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4859	5	4859	5	0.00
09/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2571	3	2571	3	1,600.00
09/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4531	4	4531	4	0.00
09/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3562	4	3562	4	683.00
09/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7284	7	7284	7	0.00
09/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2207	2	2207	2	0.00
09/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1329	1	1329	1	1,800.00
09/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2612	3	2612	3	280.00
09/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5481	5	5481	5	0.00
09/07/2021	R035 On 05-May-22			Bond Future	10.77	88.7873	10.7677	88.7873	0.00
09/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7655	8	7655	8	0.00
09/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7614	8	7614	8	0.00
09/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7574	8	7574	8	0.00
09/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2441	2	2441	2	0.00
09/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2425	2	2425	2	0.00
09/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2409	2	2409	2	0.00
09/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
09/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
09/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
09/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R186 On 05-August-21			Bond Future	7.47	114.4328	7.4740	114.4328	88,865.00
09/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5285	5	5285	5	0.00
09/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5241	5	5241	5	0.00
09/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5197	5	5197	5	0.00
09/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	8	0	8	0	0.00
09/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	8	0	8	0	0.00
09/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	7	0	7	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
09/07/2021	R186 On 04-November-21			Bond Future	7.66	115.6661	7.6638	115.6661	0.00
09/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5111	5	5111	5	0.00
09/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2828	3	2828	3	0.00
09/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2767	3	2767	3	0.00
09/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1883	2	1883	2	0.00
09/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2798	3	2798	3	0.00
09/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	869	1	869	1	0.00
09/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	882	1	882	1	0.00
09/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	856	1	856	1	0.00
09/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	301	0	301	0	15,177.00
09/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1409	1	1409	1	15,177.00
09/07/2021	R186 On 03-February-22			Bond Future	7.86	111.7165	7.8604	111.7165	0.00
09/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1026	1	1026	1	0.00
09/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1013	1	1013	1	0.00
09/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1041	1	1041	1	0.00
09/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3448	4	3448	4	0.00
09/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3507	4	3507	4	0.00
09/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3477	4	3477	4	0.00
09/07/2021	R186 On 05-May-22			Bond Future	8.07	113.0395	8.0723	113.0395	0.00
09/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2870	3	2870	3	0.00
09/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2846	3	2846	3	0.00
09/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2893	3	2893	3	0.00
09/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1906	2	1906	2	0.00
09/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1938	2	1938	2	0.00
09/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1922	2	1922	2	0.00
09/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
09/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
09/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
09/07/2021	R197 On 05-August-21			Bond Future	321.88	321.6895	321.8790	321.6895	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
09/07/2021	R197 On 04-November-21			Bond Future	325.43	325.2351	325.4253	325.2351	0.00
09/07/2021	R197 On 03-February-22			Bond Future	321.10	320.9105	321.1012	320.9105	0.00
09/07/2021	R197 On 05-May-22			Bond Future	324.98	324.7843	324.9768	324.7843	0.00
09/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
09/07/2021	R202 On 05-August-21			Bond Future	237.09	235.9872	237.0900	235.9872	9,635.00
09/07/2021	R202 On 04-November-21			Bond Future	239.70	238.5881	239.7020	238.5881	0.00
09/07/2021	R202 On 03-February-22			Bond Future	238.19	237.0652	238.1913	237.0652	0.00
09/07/2021	R202 On 05-May-22			Bond Future	241.07	239.9265	241.0658	239.9265	0.00
09/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
09/07/2021	R209 On 05-August-21			Bond Future	10.12	73.1159	10.1188	73.1159	28,694.00
09/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	9040	9	9040	9	0.00
09/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8991	9	8991	9	0.00
09/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	9088	9	9088	9	0.00
09/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	4	0	4	0	0.00
09/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	4	0	4	0	0.00
09/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	4	0	4	0	0.00
09/07/2021	R209 On 04-November-21			Bond Future	10.29	70.7641	10.2889	70.7641	4,785.00
09/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	743	1	743	1	6,000.00
09/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	10105	10	10105	10	0.00
09/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	10062	10	10062	10	0.00
09/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1748	2	1748	2	0.00
09/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9325	9	9325	9	0.00
09/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	3198	3	3198	3	0.00
09/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	10149	10	10149	10	0.00
09/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	284	0	284	0	0.00
09/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	353	0	353	0	9,000.00
09/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3446	3	3446	3	3,100.00
09/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	287	0	287	0	0.00
09/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	291	0	291	0	0.00
09/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1993	2	1993	2	9,400.00
09/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5520	5	5520	5	0.00
09/07/2021	R209 On 03-February-22			Bond Future	10.46	71.5797	10.4610	71.5797	0.00
09/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	5138	5	5138	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
09/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	5065	5	5065	5	0.00
09/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	5101	5	5101	5	0.00
09/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1994	2	1994	2	0.00
09/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2011	2	2011	2	0.00
09/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1977	2	1977	2	0.00
09/07/2021	R209 On 05-May-22			Bond Future	10.64	69.2861	10.6366	69.2861	0.00
09/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6454	7	6454	7	0.00
09/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6418	6	6418	6	0.00
09/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6383	6	6383	6	0.00
09/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2205	2	2205	2	0.00
09/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2189	2	2189	2	0.00
09/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2175	2	2175	2	0.00
09/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
09/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
09/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
09/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R210 On 05-August-21			Bond Future	209.05	209.0090	209.0470	209.0090	1,486.00
09/07/2021	R210 On 04-November-21			Bond Future	208.57	208.5289	208.5664	208.5289	0.00
09/07/2021	R210 On 03-February-22			Bond Future	211.02	210.9815	211.0188	210.9815	0.00
09/07/2021	R210 On 05-May-22			Bond Future	210.73	210.6928	210.7292	210.6928	0.00
09/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
09/07/2021	R212 On 05-August-21			Bond Future	173.02	172.9644	173.0186	172.9644	2,457.00
09/07/2021	R212 On 04-November-21			Bond Future	174.93	174.8710	174.9251	174.8710	0.00
09/07/2021	R213 On 05-August-21			Bond Future	9.29	88.6679	9.2884	88.6679	9,084.00
09/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8321	8	8321	8	0.00
09/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4741	5	4741	5	0.00
09/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7926	8	7926	8	0.00
09/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1327	1	1327	1	0.00
09/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8272	8	8272	8	0.00
09/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8222	8	8222	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
09/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	6	0	6	0	0.00
09/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	98	0	98	0	0.00
09/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1036	1	1036	1	0.00
09/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	6	0	6	0	0.00
09/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	8	0	8	0	0.00
09/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	6	0	6	0	0.00
09/07/2021	R213 On 04-November-21			Bond Future	9.47	86.0945	9.4748	86.0945	0.00
09/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8682	9	8682	9	0.00
09/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8638	9	8638	9	0.00
09/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8726	9	8726	9	0.00
09/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	346	0	346	0	0.00
09/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	341	0	341	0	0.00
09/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	337	0	337	0	0.00
09/07/2021	R213 On 03-February-22			Bond Future	9.67	87.0865	9.6683	87.0865	0.00
09/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4578	4	4578	4	0.00
09/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3299	3	3299	3	0.00
09/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1785	2	1785	2	220.00
09/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	6122	6	6122	6	0.00
09/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1935	2	1935	2	430.00
09/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4851	5	4851	5	0.00
09/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4511	4	4511	4	0.00
09/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2803	3	2803	3	0.00
09/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3926	4	3926	4	0.00
09/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3895	4	3895	4	0.00
09/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6386	6	6386	6	0.00
09/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	4019	4	4019	4	0.00
09/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	906	1	906	1	200.00
09/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3957	4	3957	4	0.00
09/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	1140	1	1140	1	102.00
09/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3274	3	3274	3	200.00
09/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6669	7	6669	7	0.00
09/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2320	2	2320	2	0.00
09/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2278	2	2278	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4363	4	4363	4	0.00
09/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5926	6	5926	6	0.00
09/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1269	1	1269	1	220.00
09/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1350	1	1350	1	430.00
09/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2361	2	2361	2	0.00
09/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2340	2	2340	2	0.00
09/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1999	2	1999	2	200.00
09/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1829	2	1829	2	102.00
09/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2813	3	2813	3	102.00
09/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1964	2	1964	2	220.00
09/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4600	5	4600	5	0.00
09/07/2021	R213 On 05-May-22			Bond Future	9.86	84.5856	9.8613	84.5856	0.00
09/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5855	6	5855	6	0.00
09/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5889	6	5889	6	0.00
09/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5820	6	5820	6	0.00
09/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1944	2	1944	2	0.00
09/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1972	2	1972	2	0.00
09/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1958	2	1958	2	0.00
09/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
09/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
09/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
09/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R214 On 05-August-21			Bond Future	10.54	69.8213	10.5385	69.8213	17,880.00
09/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8072	8	8072	8	0.00
09/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8121	8	8121	8	0.00
09/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	8024	8	8024	8	0.00
09/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	11	0	11	0	0.00
09/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	11	0	11	0	0.00
09/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	11	0	11	0	0.00
09/07/2021	R214 On 04-November-21			Bond Future	10.71	67.2968	10.7079	67.2968	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
09/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9619	10	9619	10	0.00
09/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9576	10	9576	10	0.00
09/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9534	10	9534	10	0.00
09/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	387	0	387	0	0.00
09/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	379	0	379	0	0.00
09/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	383	0	383	0	0.00
09/07/2021	R214 On 03-February-22			Bond Future	10.88	68.0722	10.8823	68.0722	0.00
09/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	5047	5	5047	5	0.00
09/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	5011	5	5011	5	0.00
09/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	5082	5	5082	5	0.00
09/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2203	2	2203	2	0.00
09/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2185	2	2185	2	0.00
09/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2167	2	2167	2	0.00
09/07/2021	R214 On 05-May-22			Bond Future	11.05	65.5987	11.0536	65.5987	0.00
09/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	6060	6	6060	6	0.00
09/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	6026	6	6026	6	0.00
09/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	6095	6	6095	6	0.00
09/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2414	2	2414	2	0.00
09/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2397	2	2397	2	0.00
09/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2381	2	2381	2	0.00
09/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
09/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
09/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
09/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R248 On 05-August-21			Bond Future	10.54	88.0925	10.5382	88.0925	171,055.00
09/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	13003	13	13003	13	0.00
09/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12946	13	12946	13	0.00
09/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	233	0	233	0	0.00
09/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1410	1	1410	1	0.00
09/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	782	1	782	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
09/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3287	3	3287	3	1,300.00
09/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	1807	2	1807	2	0.00
09/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	5052	5	5052	5	0.00
09/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	13059	13	13059	13	0.00
09/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	2	0	2	0	0.00
09/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	246	0	246	0	0.00
09/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	2	0	2	0	0.00
09/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1703	2	1703	2	0.00
09/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1336	1	1336	1	0.00
09/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	598	1	598	1	0.00
09/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2638	3	2638	3	0.00
09/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4529	4	4529	4	0.00
09/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	2	0	2	0	0.00
09/07/2021	R248 On 04-November-21			Bond Future	10.71	84.6307	10.7065	84.6307	0.00
09/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1809	2	1809	2	1,200.00
09/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13785	14	13785	14	0.00
09/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	425	0	425	0	1,200.00
09/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13835	14	13835	14	0.00
09/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13885	14	13885	14	0.00
09/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	276	0	276	0	0.00
09/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	280	0	280	0	0.00
09/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	284	0	284	0	0.00
09/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9423	9	9423	9	0.00
09/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4932	5	4932	5	0.00
09/07/2021	R248 On 03-February-22			Bond Future	10.88	85.6059	10.8801	85.6059	0.00
09/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6714	7	6714	7	0.00
09/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6668	7	6668	7	0.00
09/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6623	7	6623	7	0.00
09/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2504	2	2504	2	0.00
09/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2544	3	2544	3	0.00
09/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2524	3	2524	3	0.00
09/07/2021	R248 On 05-May-22			Bond Future	11.05	82.2048	11.0505	82.2048	0.00
09/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	7864	8	7864	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
09/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	7820	8	7820	8	0.00
09/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	7777	8	7777	8	0.00
09/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2853	3	2853	3	0.00
09/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2814	3	2814	3	0.00
09/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2833	3	2833	3	0.00
09/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
09/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
09/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
09/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
09/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
09/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00