



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 December 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	2025 On 03-February-22			Bond Future	154.42	154.3395	154.4193	154.3395	5,431.00
07/12/2021	2025 On 05-May-22			Bond Future	156.29	156.2157	156.2900	156.2157	164.00
07/12/2021	2025 On 04-August-22			Bond Future	156.63	156.5674	156.6329	156.5674	0.00
07/12/2021	2025 On 03-November-22			Bond Future	158.63	158.5639	158.6263	158.5639	0.00
07/12/2021	2029 On 03-February-22			Bond Future	113.01	112.9225	113.0076	112.9225	2,806.00
07/12/2021	2029 On 05-May-22			Bond Future	113.18	113.0979	113.1792	113.0979	186.00
07/12/2021	2029 On 04-August-22			Bond Future	114.59	114.5189	114.5945	114.5189	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
07/12/2021	2029 On 03-November-22			Bond Future	114.83	114.7565	114.8298	114.7565	0.00
07/12/2021	2030 On 03-February-22			Bond Future	9.60	91.3168	9.6017	91.3168	83,496.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	117	0	117	0	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	2201	2	2201	2	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	6233	6	6233	6	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1265	1	1265	1	1,000.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1798	2	1798	2	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	877	1	877	1	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	856	1	856	1	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	23	0	23	0	101.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	140	0	140	0	1,000.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	1863	2	1863	2	950.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	898	1	898	1	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	794	1	794	1	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	330	0	330	0	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	697	1	697	1	0.00
07/12/2021	2030 On 03-February-22	0000000	Call	Bond Future	455	0	455	0	950.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2563	3	2563	3	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2011	2	2011	2	101.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	2973	3	2973	3	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1845	2	1845	2	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1687	2	1687	2	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	844	1	844	1	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	675	1	675	1	8,000.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	4137	4	4137	4	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	6575	7	6575	7	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	4388	4	4388	4	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1749	2	1749	2	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1718	2	1718	2	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	882	1	882	1	101.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	1274	1	1274	1	0.00
07/12/2021	2030 On 03-February-22	0000000	Put	Bond Future	59	0	59	0	1,000.00
07/12/2021	2030 On 05-May-22			Bond Future	9.82	92.4051	9.8193	92.4051	14,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	6251	6	6251	6	0.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3098	3	3098	3	0.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	385	0	385	0	200.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	447	0	447	0	1,800.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	995	1	995	1	0.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	31	0	31	0	200.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3130	3	3130	3	0.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	3162	3	3162	3	0.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	2376	2	2376	2	0.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	92	0	92	0	1,800.00
07/12/2021	2030 On 05-May-22	0000000	Call	Bond Future	195	0	195	0	1,073.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	8998	9	8998	9	0.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5610	6	5610	6	0.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	5244	5	5244	5	0.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1238	1	1238	1	0.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1254	1	1254	1	200.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	11278	11	11278	11	0.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	7266	7	7266	7	0.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	3378	3	3378	3	1,073.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1271	1	1271	1	0.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	409	0	409	0	1,800.00
07/12/2021	2030 On 05-May-22	0000000	Put	Bond Future	1726	2	1726	2	1,073.00
07/12/2021	2030 On 04-August-22			Bond Future	10.05	89.4908	10.0537	89.4908	0.00
07/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	705	1	705	1	800.00
07/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1342	1	1342	1	0.00
07/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	212	0	212	0	800.00
07/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1360	1	1360	1	0.00
07/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	1379	1	1379	1	0.00
07/12/2021	2030 On 04-August-22	0000000	Call	Bond Future	5197	5	5197	5	0.00
07/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	1012	1	1012	1	800.00
07/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3796	4	3796	4	0.00
07/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3827	4	3827	4	0.00
07/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	9184	9	9184	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	3859	4	3859	4	0.00
07/12/2021	2030 On 04-August-22	0000000	Put	Bond Future	5706	6	5706	6	0.00
07/12/2021	2030 On 03-November-22			Bond Future	10.28	90.6612	10.2791	90.6612	0.00
07/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2407	2	2407	2	0.00
07/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2384	2	2384	2	0.00
07/12/2021	2030 On 03-November-22	0000000	Call	Bond Future	2430	2	2430	2	0.00
07/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3266	3	3266	3	0.00
07/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3315	3	3315	3	0.00
07/12/2021	2030 On 03-November-22	0000000	Put	Bond Future	3290	3	3290	3	0.00
07/12/2021	2032 On 03-February-22			Bond Future	10.06	91.4066	10.0559	91.4066	113,323.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	22	0	22	0	198.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	62	0	62	0	97.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	324	0	324	0	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	5135	5	5135	5	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	4888	5	4888	5	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2811	3	2811	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2402	2	2402	2	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	924	1	924	1	900.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	1628	2	1628	2	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2769	3	2769	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	389	0	389	0	210.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3155	3	3155	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2686	3	2686	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	2728	3	2728	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	719	1	719	1	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	463	0	463	0	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	336	0	336	0	400.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	6032	6	6032	6	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3695	4	3695	4	0.00
07/12/2021	2032 On 03-February-22	0000000	Call	Bond Future	3741	4	3741	4	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	336	0	336	0	97.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	570	1	570	1	198.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	345	0	345	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
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	99	0	99	0	210.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	6996	7	6996	7	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	3147	3	3147	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2157	2	2157	2	198.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1832	2	1832	2	900.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	598	1	598	1	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	613	1	613	1	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	469	1	469	1	210.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	723	1	723	1	400.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2959	3	2959	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	584	1	584	1	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	1143	1	1143	1	97.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	180	0	180	0	900.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	158	0	158	0	400.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	3195	3	3195	3	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	5579	6	5579	6	0.00
07/12/2021	2032 On 03-February-22	0000000	Put	Bond Future	2733	3	2733	3	0.00
07/12/2021	2032 On 05-May-22			Bond Future	10.26	88.3490	10.2607	88.3490	20,406.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	4907	5	4907	5	0.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	4992	5	4992	5	0.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	2239	2	2239	2	993.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	648	1	648	1	780.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	1910	2	1910	2	780.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	4949	5	4949	5	0.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	5591	5	5591	5	0.00
07/12/2021	2032 On 05-May-22	0000000	Call	Bond Future	4741	5	4741	5	0.00
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	827	1	827	1	993.00
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	630	1	630	1	780.00
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	782	1	782	1	0.00
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	772	1	772	1	0.00
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2075	2	2075	2	0.00
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	2364	2	2364	2	0.00
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	4580	5	4580	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
07/12/2021	2032 On 05-May-22	0000000	Put	Bond Future	761	1	761	1	0.00
07/12/2021	2032 On 04-August-22			Bond Future	10.47	89.3882	10.4738	89.3882	0.00
07/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	6667	6	6667	6	0.00
07/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	7882	8	7882	8	0.00
07/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1882	2	1882	2	0.00
07/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1907	2	1907	2	0.00
07/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	1932	2	1932	2	0.00
07/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	268	0	268	0	800.00
07/12/2021	2032 On 04-August-22	0000000	Call	Bond Future	962	1	962	1	800.00
07/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	5195	5	5195	5	0.00
07/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	8988	9	8988	9	0.00
07/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3358	3	3358	3	0.00
07/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3388	4	3388	4	0.00
07/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	3327	3	3327	3	0.00
07/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	614	1	614	1	0.00
07/12/2021	2032 On 04-August-22	0000000	Put	Bond Future	819	1	819	1	800.00
07/12/2021	2032 On 03-November-22			Bond Future	10.69	86.4118	10.6882	86.4118	0.00
07/12/2021	2032 On 03-November-22	0000000	Call	Bond Future	3004	3	3004	3	0.00
07/12/2021	2032 On 03-November-22	0000000	Put	Bond Future	3153	3	3153	3	0.00
07/12/2021	2033 On 03-February-22			Bond Future	109.13	109.0171	109.1341	109.0171	7,393.00
07/12/2021	2033 On 05-May-22			Bond Future	109.18	109.0632	109.1770	109.0632	2,121.00
07/12/2021	2033 On 04-August-22			Bond Future	110.54	110.4334	110.5423	110.4334	0.00
07/12/2021	2033 On 03-November-22			Bond Future	110.65	110.5383	110.6454	110.5383	0.00
07/12/2021	2037 On 03-February-22			Bond Future	10.69	83.6377	10.6874	83.6377	118,951.00
07/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5118	5	5118	5	0.00
07/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5012	5	5012	5	0.00
07/12/2021	2037 On 03-February-22	0000000	Call	Bond Future	5065	5	5065	5	0.00
07/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	259	0	259	0	0.00
07/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	272	0	272	0	0.00
07/12/2021	2037 On 03-February-22	0000000	Put	Bond Future	266	0	266	0	0.00
07/12/2021	2037 On 05-May-22			Bond Future	10.88	84.6347	10.8800	84.6347	11,855.00
07/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6460	6	6460	6	0.00
07/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6364	6	6364	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
07/12/2021	2037 On 05-May-22	0000000	Call	Bond Future	6412	6	6412	6	0.00
07/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	712	1	712	1	0.00
07/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	730	1	730	1	0.00
07/12/2021	2037 On 05-May-22	0000000	Put	Bond Future	721	1	721	1	0.00
07/12/2021	2037 On 04-August-22			Bond Future	11.08	81.3742	11.0840	81.3742	0.00
07/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2441	2	2441	2	0.00
07/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	3408	3	3408	3	1,050.00
07/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	756	1	756	1	50.00
07/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	4160	4	4160	4	0.00
07/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	6304	6	6304	6	0.00
07/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2381	2	2381	2	0.00
07/12/2021	2037 On 04-August-22	0000000	Call	Bond Future	2411	2	2411	2	0.00
07/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3586	4	3586	4	0.00
07/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	1235	1	1235	1	1,050.00
07/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3520	4	3520	4	0.00
07/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2136	2	2136	2	50.00
07/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	7142	7	7142	7	0.00
07/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	3553	4	3553	4	50.00
07/12/2021	2037 On 04-August-22	0000000	Put	Bond Future	2641	3	2641	3	0.00
07/12/2021	2037 On 03-November-22			Bond Future	11.28	82.4433	11.2765	82.4433	0.00
07/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3573	3	3573	3	0.00
07/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3636	3	3636	3	0.00
07/12/2021	2037 On 03-November-22	0000000	Call	Bond Future	3604	3	3604	3	0.00
07/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3405	4	3405	4	0.00
07/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3432	4	3432	4	0.00
07/12/2021	2037 On 03-November-22	0000000	Put	Bond Future	3377	4	3377	4	0.00
07/12/2021	2038 On 03-February-22			Bond Future	122.14	121.8113	122.1400	121.8113	6,294.00
07/12/2021	2038 On 05-May-22			Bond Future	123.62	123.2922	123.6197	123.2922	677.00
07/12/2021	2038 On 04-August-22			Bond Future	123.35	123.0289	123.3527	123.0289	0.00
07/12/2021	2038 On 03-November-22			Bond Future	124.92	124.5980	124.9227	124.5980	0.00
07/12/2021	2040 On 03-February-22			Bond Future	10.77	85.8558	10.7730	85.8558	87,896.00
07/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	1114	1	1114	1	2,000.00
07/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5588	5	5588	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
07/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5645	5	5645	5	0.00
07/12/2021	2040 On 03-February-22	0000000	Call	Bond Future	5702	5	5702	5	0.00
07/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	278	0	278	0	0.00
07/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	272	0	272	0	0.00
07/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	266	0	266	0	0.00
07/12/2021	2040 On 03-February-22	0000000	Put	Bond Future	2339	3	2339	3	0.00
07/12/2021	2040 On 05-May-22			Bond Future	10.96	86.8792	10.9586	86.8792	8,568.00
07/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6851	7	6851	7	0.00
07/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6902	7	6902	7	0.00
07/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	289	0	289	0	1,200.00
07/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	6953	7	6953	7	0.00
07/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	1425	1	1425	1	1,200.00
07/12/2021	2040 On 05-May-22	0000000	Call	Bond Future	12719	12	12719	12	0.00
07/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	209	0	209	0	1,200.00
07/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	785	1	785	1	0.00
07/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	4141	4	4141	4	0.00
07/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	776	1	776	1	0.00
07/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	8644	9	8644	9	0.00
07/12/2021	2040 On 05-May-22	0000000	Put	Bond Future	795	1	795	1	0.00
07/12/2021	2040 On 04-August-22			Bond Future	11.15	83.3946	11.1548	83.3946	0.00
07/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	7812	8	7812	8	0.00
07/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2787	3	2787	3	0.00
07/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	343	0	343	0	460.00
07/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	1801	2	1801	2	460.00
07/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2820	3	2820	3	0.00
07/12/2021	2040 On 04-August-22	0000000	Call	Bond Future	2853	3	2853	3	0.00
07/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3552	4	3552	4	0.00
07/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	10926	11	10926	11	0.00
07/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	1080	1	1080	1	460.00
07/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3586	4	3586	4	0.00
07/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	4903	5	4903	5	0.00
07/12/2021	2040 On 04-August-22	0000000	Put	Bond Future	3621	4	3621	4	0.00
07/12/2021	2040 On 03-November-22			Bond Future	11.34	84.4907	11.3394	84.4907	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
07/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	3992	4	3992	4	0.00
07/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	3923	4	3923	4	0.00
07/12/2021	2040 On 03-November-22	0000000	Call	Bond Future	3957	4	3957	4	0.00
07/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3538	4	3538	4	0.00
07/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3598	4	3598	4	0.00
07/12/2021	2040 On 03-November-22	0000000	Put	Bond Future	3568	4	3568	4	0.00
07/12/2021	2044 On 03-February-22			Bond Future	10.79	82.6931	10.7915	82.6931	56,733.00
07/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5758	5	5758	5	0.00
07/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5700	5	5700	5	0.00
07/12/2021	2044 On 03-February-22	0000000	Call	Bond Future	5642	5	5642	5	0.00
07/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	238	0	238	0	0.00
07/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	232	0	232	0	0.00
07/12/2021	2044 On 03-February-22	0000000	Put	Bond Future	226	0	226	0	0.00
07/12/2021	2044 On 05-May-22			Bond Future	10.97	83.6788	10.9670	83.6788	5,735.00
07/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	7050	7	7050	7	0.00
07/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6947	7	6947	7	0.00
07/12/2021	2044 On 05-May-22	0000000	Call	Bond Future	6998	7	6998	7	0.00
07/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	779	1	779	1	0.00
07/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	788	1	788	1	0.00
07/12/2021	2044 On 05-May-22	0000000	Put	Bond Future	769	1	769	1	0.00
07/12/2021	2044 On 04-August-22			Bond Future	11.15	80.2818	11.1521	80.2818	0.00
07/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3044	3	3044	3	0.00
07/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	2975	3	2975	3	0.00
07/12/2021	2044 On 04-August-22	0000000	Call	Bond Future	3010	3	3010	3	0.00
07/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3432	4	3432	4	0.00
07/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3466	4	3466	4	0.00
07/12/2021	2044 On 04-August-22	0000000	Put	Bond Future	3399	4	3399	4	0.00
07/12/2021	2044 On 03-November-22			Bond Future	11.33	81.3369	11.3258	81.3369	0.00
07/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	3991	4	3991	4	0.00
07/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4026	4	4026	4	0.00
07/12/2021	2044 On 03-November-22	0000000	Call	Bond Future	4062	4	4062	4	0.00
07/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3509	4	3509	4	0.00
07/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3538	4	3538	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	2044 On 03-November-22	0000000	Put	Bond Future	3569	4	3569	4	0.00
07/12/2021	2046 On 03-February-22			Bond Future	112.47	111.1520	112.4739	111.1520	15,506.00
07/12/2021	2046 On 05-May-22			Bond Future	111.96	110.6219	111.9551	110.6219	171.00
07/12/2021	2046 On 04-August-22			Bond Future	113.36	112.0120	113.3552	112.0120	0.00
07/12/2021	2046 On 03-November-22			Bond Future	112.88	111.5193	112.8762	111.5193	0.00
07/12/2021	2050 On 03-February-22			Bond Future	113.01	112.8975	113.0145	112.8975	9,230.00
07/12/2021	2050 On 05-May-22			Bond Future	114.38	114.2699	114.3835	114.2699	379.00
07/12/2021	2050 On 04-August-22			Bond Future	113.80	113.6932	113.8010	113.6932	0.00
07/12/2021	2050 On 03-November-22			Bond Future	115.25	115.1431	115.2495	115.1431	0.00
07/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	AL37 On 03-February-22			Index Future	807.79	807.3860	807.7900	807.3860	0.00
07/12/2021	AL37 On 05-May-22			Index Future	817.37	816.9950	817.3700	816.9950	0.00
07/12/2021	AL37 On 04-August-22			Index Future	827.29	826.9530	827.2850	826.9530	0.00
07/12/2021	AL37 On 03-November-22			Index Future	837.72	837.4070	837.7220	837.4070	0.00
07/12/2021	AL7T On 03-February-22			Index Future	921.58	920.0840	921.5820	920.0840	0.00
07/12/2021	AL7T On 05-May-22			Index Future	932.51	931.0340	932.5120	931.0340	0.00
07/12/2021	AL7T On 04-August-22			Index Future	943.82	942.3820	943.8230	942.3820	0.00
07/12/2021	AL7T On 03-November-22			Index Future	955.73	954.2960	955.7310	954.2960	0.00
07/12/2021	ALBI On 03-February-22			Index Future	819.94	817.8250	819.9420	817.8250	193.00
07/12/2021	ALBI On 05-May-22			Index Future	829.67	827.5580	829.6660	827.5580	29.00
07/12/2021	ALBI On 04-August-22			Index Future	839.73	837.6450	839.7300	837.6450	0.00
07/12/2021	ALBI On 03-November-22			Index Future	850.32	848.2350	850.3240	848.2350	0.00
07/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C040 On 31-January-40			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
07/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2021	ES33 On 03-February-22			Bond Future	11.49	77.5535	11.4861	77.5535	263.00
07/12/2021	ES33 On 05-May-22			Bond Future	11.73	74.7186	11.7251	74.7186	87.00
07/12/2021	ES33 On 04-August-22			Bond Future	11.97	75.6098	11.9745	75.6098	0.00
07/12/2021	ES33 On 03-November-22			Bond Future	12.23	72.8450	12.2272	72.8450	0.00
07/12/2021	ES42 On 03-February-22			Bond Future	11.86	76.4985	11.8639	76.4985	3,579.00
07/12/2021	ES42 On 05-May-22			Bond Future	12.09	73.1699	12.0852	73.1699	1,190.00
07/12/2021	ES42 On 04-August-22			Bond Future	12.31	74.0414	12.3096	74.0414	0.00
07/12/2021	ES42 On 03-November-22			Bond Future	12.54	70.7772	12.5376	70.7772	0.00
07/12/2021	GOVI On 03-February-22			GOVI	809.27	807.2390	809.2650	807.2390	983.00
07/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	165250	14	165250	14	0.00
07/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	165150	14	165150	14	0.00
07/12/2021	GOVI On 03-February-22	0000000	Call	GOVI	165050	14	165050	14	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
07/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 03-February-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 05-May-22			GOVI	818.86	816.8460	818.8630	816.8460	0.00
07/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	306330	29	306330	29	0.00
07/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	306230	29	306230	29	0.00
07/12/2021	GOVI On 05-May-22	0000000	Call	GOVI	306130	29	306130	29	0.00
07/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 04-August-22			GOVI	828.80	826.8020	828.7960	826.8020	0.00
07/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	95360	8	95360	8	0.00
07/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	95260	8	95260	8	0.00
07/12/2021	GOVI On 04-August-22	0000000	Call	GOVI	95160	8	95160	8	0.00
07/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 03-November-22			GOVI	839.25	837.2550	839.2520	837.2550	0.00
07/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	188220	17	188220	17	0.00
07/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	188420	17	188420	17	0.00
07/12/2021	GOVI On 03-November-22	0000000	Call	GOVI	188320	17	188320	17	0.00
07/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
07/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2021	IGOV On 03-February-22			Index Future	301.18	300.2020	301.1770	300.2020	483.00
07/12/2021	IGOV On 05-May-22			Index Future	304.82	303.8480	304.8230	303.8480	16.00
07/12/2021	IGOV On 04-August-22			Index Future	308.59	307.6240	308.5930	307.6240	0.00
07/12/2021	IGOV On 03-November-22			Index Future	312.56	311.5850	312.5590	311.5850	0.00
07/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
07/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
07/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	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
07/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1150	3.8750	96.1150	0.00
07/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0550	3.9350	96.0550	0.00
07/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.19	95.8000	4.1900	95.8000	0.00
07/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7350	4.2550	95.7350	0.00
07/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.58	95.4100	4.5800	95.4100	0.00
07/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.64	95.3500	4.6400	95.3500	0.00
07/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0700	4.9200	95.0700	72.00
07/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.31	94.6850	5.3050	94.6850	0.00
07/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.75	94.1700	5.7500	94.1700	68.00
07/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.01	93.9000	6.0100	93.9000	0.00
07/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.33	93.5950	6.3250	93.5950	0.00
07/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.51	93.4050	6.5050	93.4050	75.00
07/12/2021	R023 On 03-February-22			Bond Future	4.99	106.2460	4.9907	106.2460	16,327.00
07/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	247	0	247	0	0.00
07/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	253	0	253	0	0.00
07/12/2021	R023 On 03-February-22	0000000	Call	Bond Future	260	0	260	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
07/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	167	0	167	0	0.00
07/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	171	0	171	0	0.00
07/12/2021	R023 On 03-February-22	0000000	Put	Bond Future	175	0	175	0	0.00
07/12/2021	R023 On 05-May-22			Bond Future	5.05	103.6010	5.0474	103.6010	835.00
07/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1026	1	1026	1	0.00
07/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1034	1	1034	1	0.00
07/12/2021	R023 On 05-May-22	0000000	Call	Bond Future	1041	1	1041	1	0.00
07/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	43	0	43	0	0.00
07/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	43	0	43	0	0.00
07/12/2021	R023 On 05-May-22	0000000	Put	Bond Future	44	0	44	0	0.00
07/12/2021	R023 On 04-August-22			Bond Future	5.10	104.8494	5.0990	104.8494	0.00
07/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	609	1	609	1	0.00
07/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	613	1	613	1	0.00
07/12/2021	R023 On 04-August-22	0000000	Call	Bond Future	618	1	618	1	0.00
07/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	91	0	91	0	0.00
07/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	92	0	92	0	0.00
07/12/2021	R023 On 04-August-22	0000000	Put	Bond Future	93	0	93	0	0.00
07/12/2021	R023 On 03-November-22			Bond Future	5.13	102.2802	5.1299	102.2802	0.00
07/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	525	1	525	1	0.00
07/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	520	1	520	1	0.00
07/12/2021	R023 On 03-November-22	0000000	Call	Bond Future	522	1	522	1	0.00
07/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	174	0	174	0	0.00
07/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	175	0	175	0	0.00
07/12/2021	R023 On 03-November-22	0000000	Put	Bond Future	174	0	174	0	0.00
07/12/2021	R035 On 03-February-22			Bond Future	10.55	91.8885	10.5509	91.8885	105,266.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	96	0	96	0	683.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	421	0	421	0	280.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5040	5	5040	5	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4568	4	4568	4	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	8017	8	8017	8	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3614	3	3614	3	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	669	1	669	1	500.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	219	0	219	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	7201	7	7201	7	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4776	5	4776	5	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	5359	5	5359	5	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4465	4	4465	4	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	4516	4	4516	4	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3517	3	3517	3	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	3908	4	3908	4	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	921	1	921	1	1,600.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1723	2	1723	2	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	1872	2	1872	2	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	896	1	896	1	0.00
07/12/2021	R035 On 03-February-22	0000000	Call	Bond Future	711	1	711	1	200.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2603	3	2603	3	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2261	2	2261	2	500.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2693	3	2693	3	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1346	2	1346	2	200.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	2221	2	2221	2	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	498	1	498	1	1,600.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	316	0	316	0	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	324	0	324	0	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	211	0	211	0	683.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	278	0	278	0	200.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	246	0	246	0	500.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	90	0	90	0	280.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	4396	5	4396	5	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	429	1	429	1	200.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	1240	1	1240	1	683.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	62	0	62	0	1,800.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	307	0	307	0	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	523	1	523	1	280.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	3378	4	3378	4	0.00
07/12/2021	R035 On 03-February-22	0000000	Put	Bond Future	5795	6	5795	6	0.00
07/12/2021	R035 On 05-May-22			Bond Future	10.75	88.5048	10.7480	88.5048	8,926.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6165	6	6165	6	0.00
07/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2718	3	2718	3	0.00
07/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	10964	11	10964	11	0.00
07/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6071	6	6071	6	0.00
07/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	6118	6	6118	6	0.00
07/12/2021	R035 On 05-May-22	0000000	Call	Bond Future	2385	2	2385	2	1,200.00
07/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2560	3	2560	3	0.00
07/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	806	1	806	1	0.00
07/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	816	1	816	1	0.00
07/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	239	0	239	0	1,200.00
07/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	2272	2	2272	2	1,200.00
07/12/2021	R035 On 05-May-22	0000000	Put	Bond Future	796	1	796	1	0.00
07/12/2021	R035 On 04-August-22			Bond Future	10.96	89.5436	10.9550	89.5436	0.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	3577	3	3577	3	0.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	7881	8	7881	8	0.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2339	2	2339	2	0.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	1771	2	1771	2	400.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2281	2	2281	2	0.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2310	2	2310	2	0.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	603	1	603	1	100.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	344	0	344	0	400.00
07/12/2021	R035 On 04-August-22	0000000	Call	Bond Future	2058	2	2058	2	0.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3995	4	3995	4	100.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	9622	10	9622	10	0.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	7746	8	7746	8	0.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	4399	5	4399	5	0.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3687	4	3687	4	0.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3720	4	3720	4	0.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	2527	3	2527	3	100.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	3654	4	3654	4	0.00
07/12/2021	R035 On 04-August-22	0000000	Put	Bond Future	904	1	904	1	400.00
07/12/2021	R035 On 03-November-22			Bond Future	11.16	86.2391	11.1625	86.2391	0.00
07/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3435	3	3435	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
07/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3404	3	3404	3	0.00
07/12/2021	R035 On 03-November-22	0000000	Call	Bond Future	3465	3	3465	3	0.00
07/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3539	4	3539	4	0.00
07/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3596	4	3596	4	0.00
07/12/2021	R035 On 03-November-22	0000000	Put	Bond Future	3567	4	3567	4	0.00
07/12/2021	R186 On 03-February-22			Bond Future	8.02	111.1755	8.0177	111.1755	58,468.00
07/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	114	0	114	0	0.00
07/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	118	0	118	0	0.00
07/12/2021	R186 On 03-February-22	0000000	Call	Bond Future	123	0	123	0	0.00
07/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3194	3	3194	3	0.00
07/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3233	3	3233	3	0.00
07/12/2021	R186 On 03-February-22	0000000	Put	Bond Future	3272	3	3272	3	0.00
07/12/2021	R186 On 05-May-22			Bond Future	8.24	112.4997	8.2398	112.4997	4,514.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	2530	2	2530	2	0.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	3372	3	3372	3	0.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1737	2	1737	2	0.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1826	2	1826	2	454.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	926	1	926	1	435.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	96	0	96	0	3,600.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1716	2	1716	2	0.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	4114	4	4114	4	0.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1759	2	1759	2	0.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	1386	1	1386	1	454.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	293	0	293	0	435.00
07/12/2021	R186 On 05-May-22	0000000	Call	Bond Future	423	0	423	0	3,600.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	3497	4	3497	4	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	4195	4	4195	4	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1784	2	1784	2	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1441	1	1441	1	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	454	0	454	0	454.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1477	2	1477	2	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	6312	6	6312	6	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	2369	2	2369	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
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1389	1	1389	1	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	1459	1	1459	1	0.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	632	1	632	1	454.00
07/12/2021	R186 On 05-May-22	0000000	Put	Bond Future	953	1	953	1	4,035.00
07/12/2021	R186 On 04-August-22			Bond Future	8.48	108.5520	8.4813	108.5520	0.00
07/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1297	1	1297	1	0.00
07/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1279	1	1279	1	0.00
07/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	190	0	190	0	3,600.00
07/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1314	1	1314	1	0.00
07/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	1002	1	1002	1	3,600.00
07/12/2021	R186 On 04-August-22	0000000	Call	Bond Future	5307	5	5307	5	0.00
07/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	571	1	571	1	3,600.00
07/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2566	3	2566	3	0.00
07/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	6091	6	6091	6	0.00
07/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2979	3	2979	3	0.00
07/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2607	3	2607	3	0.00
07/12/2021	R186 On 04-August-22	0000000	Put	Bond Future	2586	3	2586	3	0.00
07/12/2021	R186 On 03-November-22			Bond Future	8.73	109.9625	8.7305	109.9625	0.00
07/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	1956	2	1956	2	0.00
07/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	1920	2	1920	2	0.00
07/12/2021	R186 On 03-November-22	0000000	Call	Bond Future	1938	2	1938	2	0.00
07/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2612	3	2612	3	0.00
07/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2630	3	2630	3	0.00
07/12/2021	R186 On 03-November-22	0000000	Put	Bond Future	2594	3	2594	3	0.00
07/12/2021	R197 On 03-February-22			Bond Future	321.95	321.6384	321.9548	321.6384	1,079.00
07/12/2021	R197 On 05-May-22			Bond Future	325.85	325.5477	325.8543	325.5477	237.00
07/12/2021	R197 On 04-August-22			Bond Future	321.57	321.2804	321.5704	321.2804	0.00
07/12/2021	R197 On 03-November-22			Bond Future	325.66	325.3783	325.6636	325.3783	0.00
07/12/2021	R202 On 03-February-22			Bond Future	239.80	238.3908	239.7979	238.3908	7,744.00
07/12/2021	R202 On 05-May-22			Bond Future	242.70	241.2885	242.7025	241.2885	413.00
07/12/2021	R202 On 04-August-22			Bond Future	241.30	239.8808	241.2976	239.8808	0.00
07/12/2021	R202 On 03-November-22			Bond Future	244.37	242.9398	244.3685	242.9398	0.00
07/12/2021	R209 On 03-February-22			Bond Future	10.49	71.0479	10.4929	71.0479	20,166.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3374	3	3374	3	0.00
07/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3288	3	3288	3	0.00
07/12/2021	R209 On 03-February-22	0000000	Call	Bond Future	3331	3	3331	3	0.00
07/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	403	0	403	0	0.00
07/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	412	0	412	0	0.00
07/12/2021	R209 On 03-February-22	0000000	Put	Bond Future	393	0	393	0	0.00
07/12/2021	R209 On 05-May-22			Bond Future	10.67	68.7530	10.6692	68.7530	5,396.00
07/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4861	5	4861	5	0.00
07/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	7159	7	7159	7	0.00
07/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4821	5	4821	5	0.00
07/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	379	0	379	0	8,525.00
07/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	2363	2	2363	2	0.00
07/12/2021	R209 On 05-May-22	0000000	Call	Bond Future	4781	5	4781	5	0.00
07/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	782	1	782	1	0.00
07/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	1922	2	1922	2	12,050.00
07/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	5694	6	5694	6	0.00
07/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	771	1	771	1	0.00
07/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	379	0	379	0	12,050.00
07/12/2021	R209 On 05-May-22	0000000	Put	Bond Future	761	1	761	1	0.00
07/12/2021	R209 On 04-August-22			Bond Future	10.85	69.5603	10.8506	69.5603	0.00
07/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	1828	2	1828	2	0.00
07/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	1877	2	1877	2	0.00
07/12/2021	R209 On 04-August-22	0000000	Call	Bond Future	1853	2	1853	2	0.00
07/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3323	3	3323	3	0.00
07/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3353	4	3353	4	0.00
07/12/2021	R209 On 04-August-22	0000000	Put	Bond Future	3292	3	3292	3	0.00
07/12/2021	R209 On 03-November-22			Bond Future	11.03	67.3310	11.0308	67.3310	0.00
07/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	2959	3	2959	3	0.00
07/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	2986	3	2986	3	0.00
07/12/2021	R209 On 03-November-22	0000000	Call	Bond Future	3013	3	3013	3	0.00
07/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3018	3	3018	3	0.00
07/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3043	3	3043	3	0.00
07/12/2021	R209 On 03-November-22	0000000	Put	Bond Future	3068	3	3068	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
07/12/2021	R210 On 03-February-22			Bond Future	211.79	210.8665	211.7894	210.8665	1,381.00
07/12/2021	R210 On 05-May-22			Bond Future	211.50	210.5779	211.5030	210.5779	104.00
07/12/2021	R210 On 04-August-22			Bond Future	214.15	213.2239	214.1480	213.2239	0.00
07/12/2021	R210 On 03-November-22			Bond Future	213.96	213.0308	213.9602	213.0308	0.00
07/12/2021	R213 On 03-February-22			Bond Future	9.86	86.0419	9.8627	86.0419	20,855.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	146	0	146	0	220.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2548	2	2548	2	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	3978	4	3978	4	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2182	2	2182	2	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	2254	2	2254	2	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1557	1	1557	1	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	187	0	187	0	430.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	629	1	629	1	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1006	1	1006	1	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1587	1	1587	1	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	17	0	17	0	200.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	36	0	36	0	102.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	4285	4	4285	4	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1682	2	1682	2	0.00
07/12/2021	R213 On 03-February-22	0000000	Call	Bond Future	1619	2	1619	2	0.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1008	1	1008	1	0.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3641	4	3641	4	0.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	2126	2	2126	2	200.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	967	1	967	1	430.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	194	0	194	0	220.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	5848	6	5848	6	0.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	232	0	232	0	430.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	6805	7	6805	7	0.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1028	1	1028	1	0.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1546	2	1546	2	102.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	1049	1	1049	1	0.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	665	1	665	1	220.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	696	1	696	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	552	1	552	1	102.00
07/12/2021	R213 On 03-February-22	0000000	Put	Bond Future	3987	4	3987	4	0.00
07/12/2021	R213 On 05-May-22			Bond Future	10.06	83.5347	10.0635	83.5347	0.00
07/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3818	4	3818	4	0.00
07/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3853	4	3853	4	0.00
07/12/2021	R213 On 05-May-22	0000000	Call	Bond Future	3782	4	3782	4	0.00
07/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	943	1	943	1	0.00
07/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	956	1	956	1	0.00
07/12/2021	R213 On 05-May-22	0000000	Put	Bond Future	969	1	969	1	0.00
07/12/2021	R213 On 04-August-22			Bond Future	10.28	84.5181	10.2760	84.5181	0.00
07/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1566	2	1566	2	0.00
07/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1524	1	1524	1	0.00
07/12/2021	R213 On 04-August-22	0000000	Call	Bond Future	1545	1	1545	1	0.00
07/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3443	4	3443	4	0.00
07/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3503	4	3503	4	0.00
07/12/2021	R213 On 04-August-22	0000000	Put	Bond Future	3473	4	3473	4	0.00
07/12/2021	R213 On 03-November-22			Bond Future	10.49	82.0907	10.4915	82.0907	0.00
07/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2632	3	2632	3	0.00
07/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2583	3	2583	3	0.00
07/12/2021	R213 On 03-November-22	0000000	Call	Bond Future	2607	3	2607	3	0.00
07/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3093	3	3093	3	0.00
07/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3117	3	3117	3	0.00
07/12/2021	R213 On 03-November-22	0000000	Put	Bond Future	3069	3	3069	3	0.00
07/12/2021	R214 On 03-February-22			Bond Future	10.77	68.2922	10.7656	68.2922	17,604.00
07/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3788	4	3788	4	0.00
07/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3834	4	3834	4	0.00
07/12/2021	R214 On 03-February-22	0000000	Call	Bond Future	3880	4	3880	4	0.00
07/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	306	0	306	0	0.00
07/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	298	0	298	0	0.00
07/12/2021	R214 On 03-February-22	0000000	Put	Bond Future	291	0	291	0	0.00
07/12/2021	R214 On 05-May-22			Bond Future	10.93	65.8259	10.9323	65.8259	441.00
07/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5064	5	5064	5	0.00
07/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5105	5	5105	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
07/12/2021	R214 On 05-May-22	0000000	Call	Bond Future	5146	5	5146	5	0.00
07/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	769	1	769	1	0.00
07/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	759	1	759	1	0.00
07/12/2021	R214 On 05-May-22	0000000	Put	Bond Future	749	1	749	1	0.00
07/12/2021	R214 On 04-August-22			Bond Future	11.11	66.5980	11.1057	66.5980	0.00
07/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2259	2	2259	2	0.00
07/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2286	2	2286	2	0.00
07/12/2021	R214 On 04-August-22	0000000	Call	Bond Future	2314	2	2314	2	0.00
07/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2989	3	2989	3	0.00
07/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	2961	3	2961	3	0.00
07/12/2021	R214 On 04-August-22	0000000	Put	Bond Future	3018	3	3018	3	0.00
07/12/2021	R214 On 03-November-22			Bond Future	11.28	64.1917	11.2779	64.1917	0.00
07/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3304	3	3304	3	0.00
07/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3333	3	3333	3	0.00
07/12/2021	R214 On 03-November-22	0000000	Call	Bond Future	3276	3	3276	3	0.00
07/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2892	3	2892	3	0.00
07/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2916	3	2916	3	0.00
07/12/2021	R214 On 03-November-22	0000000	Put	Bond Future	2941	3	2941	3	0.00
07/12/2021	R248 On 03-February-22			Bond Future	10.74	86.2134	10.7392	86.2134	192,271.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	344	0	344	0	900.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5538	5	5538	5	0.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	1571	1	1571	1	0.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2854	3	2854	3	1,400.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	495	0	495	0	1,300.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	64	0	64	0	0.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	147	0	147	0	0.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5421	5	5421	5	0.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	5480	5	5480	5	0.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	2388	2	2388	2	900.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	689	1	689	1	100.00
07/12/2021	R248 On 03-February-22	0000000	Call	Bond Future	930	1	930	1	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	2731	3	2731	3	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1214	1	1214	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
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	299	0	299	0	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	5941	6	5941	6	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	4503	5	4503	5	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	7546	8	7546	8	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3856	4	3856	4	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	3265	4	3265	4	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	965	1	965	1	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	1862	2	1862	2	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	313	0	313	0	0.00
07/12/2021	R248 On 03-February-22	0000000	Put	Bond Future	306	0	306	0	0.00
07/12/2021	R248 On 05-May-22			Bond Future	10.90	82.8252	10.9039	82.8252	2,035.00
07/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6900	7	6900	7	0.00
07/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6795	7	6795	7	0.00
07/12/2021	R248 On 05-May-22	0000000	Call	Bond Future	6847	7	6847	7	0.00
07/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	827	1	827	1	0.00
07/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	806	1	806	1	0.00
07/12/2021	R248 On 05-May-22	0000000	Put	Bond Future	816	1	816	1	0.00
07/12/2021	R248 On 04-August-22			Bond Future	11.08	83.7969	11.0754	83.7969	0.00
07/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	2985	3	2985	3	0.00
07/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	2914	3	2914	3	0.00
07/12/2021	R248 On 04-August-22	0000000	Call	Bond Future	2949	3	2949	3	0.00
07/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3551	4	3551	4	0.00
07/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3587	4	3587	4	0.00
07/12/2021	R248 On 04-August-22	0000000	Put	Bond Future	3515	4	3515	4	0.00
07/12/2021	R248 On 03-November-22			Bond Future	11.25	80.4806	11.2455	80.4806	0.00
07/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4072	4	4072	4	0.00
07/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4108	4	4108	4	0.00
07/12/2021	R248 On 03-November-22	0000000	Call	Bond Future	4144	4	4144	4	0.00
07/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3702	4	3702	4	0.00
07/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3670	4	3670	4	0.00
07/12/2021	R248 On 03-November-22	0000000	Put	Bond Future	3639	4	3639	4	0.00