



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/10/2021 TO: 08/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	2025 On 04-November-21			Bond Future	155.33	155.5255	155.3250	155.5255	5,487.00
08/10/2021	2025 On 03-February-22			Bond Future	155.51	155.7147	155.5115	155.7147	0.00
08/10/2021	2025 On 05-May-22			Bond Future	157.38	157.5826	157.3765	157.5826	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2025 On 04-August-22			Bond Future	157.70	157.9139	157.7039	157.9139	0.00
08/10/2021	2029 On 04-November-21			Bond Future	114.54	114.7357	114.5357	114.7357	2,964.00
08/10/2021	2029 On 03-February-22			Bond Future	115.84	116.0438	115.8411	116.0438	0.00
08/10/2021	2029 On 05-May-22			Bond Future	116.03	116.2361	116.0306	116.2361	0.00
08/10/2021	2029 On 04-August-22			Bond Future	117.47	117.6733	117.4651	117.6733	0.00
08/10/2021	2030 On 04-November-21			Bond Future	9.56	93.8428	93.3984	93.8428	93,015.00
08/10/2021	2030 On 04-November-21	8,75	Call	Bond Future	15	0	0	0	3,250.00
08/10/2021	2030 On 04-November-21	8,77	Call	Bond Future	18	0	0	0	300.00
08/10/2021	2030 On 04-November-21	11,44	Call	Bond Future	9258	10	9	10	0.00
08/10/2021	2030 On 04-November-21	10,61	Call	Bond Future	5333	6	5	6	0.00
08/10/2021	2030 On 04-November-21	9,90	Call	Bond Future	2058	2	2	2	29.00
08/10/2021	2030 On 04-November-21	10,59	Call	Bond Future	5237	6	5	6	0.00
08/10/2021	2030 On 04-November-21	9,30	Call	Bond Future	355	1	0	1	0.00
08/10/2021	2030 On 04-November-21	9,25	Call	Bond Future	287	0	0	0	0.00
08/10/2021	2030 On 04-November-21	8,27	Call	Bond Future	0	0	0	0	300.00
08/10/2021	2030 On 04-November-21	11,26	Call	Bond Future	8424	9	8	9	0.00
08/10/2021	2030 On 04-November-21	9,35	Call	Bond Future	434	1	0	1	0.00
08/10/2021	2030 On 04-November-21	9,20	Call	Bond Future	228	0	0	0	29.00
08/10/2021	2030 On 04-November-21	10,60	Call	Bond Future	5285	6	5	6	0.00
08/10/2021	2030 On 04-November-21	10,60	Put	Bond Future	17	0	0	0	0.00
08/10/2021	2030 On 04-November-21	9,30	Put	Bond Future	1770	1	2	1	0.00
08/10/2021	2030 On 04-November-21	9,35	Put	Bond Future	1579	1	2	1	9,100.00
08/10/2021	2030 On 04-November-21	10,59	Put	Bond Future	17	0	0	0	0.00
08/10/2021	2030 On 04-November-21	8,27	Put	Bond Future	7189	7	7	7	0.00
08/10/2021	2030 On 04-November-21	8,77	Put	Bond Future	4347	4	4	4	0.00
08/10/2021	2030 On 04-November-21	11,44	Put	Bond Future	0	0	0	0	300.00
08/10/2021	2030 On 04-November-21	9,25	Put	Bond Future	1972	2	2	2	5,000.00
08/10/2021	2030 On 04-November-21	9,20	Put	Bond Future	2184	2	2	2	0.00
08/10/2021	2030 On 04-November-21	9,90	Put	Bond Future	308	0	0	0	0.00
08/10/2021	2030 On 04-November-21	10,61	Put	Bond Future	16	0	0	0	0.00
08/10/2021	2030 On 04-November-21	11,26	Put	Bond Future	0	0	0	0	29.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2030 On 04-November-21	8,75	Put	Bond Future	4457	4	4	4	0.00
08/10/2021	2030 On 03-February-22			Bond Future	9.79	90.8856	90.4358	90.8856	5,855.00
08/10/2021	2030 On 03-February-22	10,85	Call	Bond Future	5645	6	6	6	0.00
08/10/2021	2030 On 03-February-22	9,60	Call	Bond Future	1415	2	1	2	1,000.00
08/10/2021	2030 On 03-February-22	9,78	Call	Bond Future	1855	2	2	2	0.00
08/10/2021	2030 On 03-February-22	9,43	Call	Bond Future	1062	1	1	1	0.00
08/10/2021	2030 On 03-February-22	9,44	Call	Bond Future	1081	1	1	1	0.00
08/10/2021	2030 On 03-February-22	9,45	Call	Bond Future	1100	1	1	1	0.00
08/10/2021	2030 On 03-February-22	9,35	Call	Bond Future	915	1	1	1	0.00
08/10/2021	2030 On 03-February-22	8,85	Call	Bond Future	294	0	0	0	1,000.00
08/10/2021	2030 On 03-February-22	8,39	Call	Bond Future	89	0	0	0	101.00
08/10/2021	2030 On 03-February-22	8,39	Put	Bond Future	7591	7	8	7	0.00
08/10/2021	2030 On 03-February-22	8,85	Put	Bond Future	5240	5	5	5	0.00
08/10/2021	2030 On 03-February-22	9,35	Put	Bond Future	3179	3	3	3	101.00
08/10/2021	2030 On 03-February-22	9,45	Put	Bond Future	2839	3	3	3	0.00
08/10/2021	2030 On 03-February-22	9,44	Put	Bond Future	2872	3	3	3	0.00
08/10/2021	2030 On 03-February-22	9,43	Put	Bond Future	2905	3	3	3	0.00
08/10/2021	2030 On 03-February-22	9,78	Put	Bond Future	1888	2	2	2	101.00
08/10/2021	2030 On 03-February-22	9,60	Put	Bond Future	2374	2	2	2	0.00
08/10/2021	2030 On 03-February-22	10,85	Put	Bond Future	421	0	0	0	1,000.00
08/10/2021	2030 On 05-May-22			Bond Future	10.02	91.9547	91.4995	91.9547	0.00
08/10/2021	2030 On 05-May-22	10,20	Call	Bond Future	2875	3	3	3	0.00
08/10/2021	2030 On 05-May-22	11,04	Call	Bond Future	5714	6	6	6	0.00
08/10/2021	2030 On 05-May-22	9,35	Call	Bond Future	998	1	1	1	0.00
08/10/2021	2030 On 05-May-22	8,81	Call	Bond Future	398	0	0	0	200.00
08/10/2021	2030 On 05-May-22	8,89	Call	Bond Future	456	1	0	1	1,800.00
08/10/2021	2030 On 05-May-22	7,73	Call	Bond Future	44	0	0	0	200.00
08/10/2021	2030 On 05-May-22	10,19	Call	Bond Future	2847	3	3	3	0.00
08/10/2021	2030 On 05-May-22	10,21	Call	Bond Future	2904	3	3	3	0.00
08/10/2021	2030 On 05-May-22	9,95	Call	Bond Future	2211	2	2	2	0.00
08/10/2021	2030 On 05-May-22	8,47	Call	Bond Future	216	0	0	0	1,073.00
08/10/2021	2030 On 05-May-22	8,14	Call	Bond Future	112	0	0	0	1,800.00
08/10/2021	2030 On 05-May-22	8,14	Put	Bond Future	9989	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2030 On 05-May-22	8,81	Put	Bond Future	6594	6	7	6	0.00
08/10/2021	2030 On 05-May-22	8,89	Put	Bond Future	6224	6	6	6	0.00
08/10/2021	2030 On 05-May-22	10,21	Put	Bond Future	1950	2	2	2	0.00
08/10/2021	2030 On 05-May-22	10,19	Put	Bond Future	1991	2	2	2	0.00
08/10/2021	2030 On 05-May-22	8,47	Put	Bond Future	8258	8	8	8	0.00
08/10/2021	2030 On 05-May-22	7,73	Put	Bond Future	12262	12	12	12	0.00
08/10/2021	2030 On 05-May-22	9,35	Put	Bond Future	4352	4	4	4	1,073.00
08/10/2021	2030 On 05-May-22	9,95	Put	Bond Future	2532	2	3	2	1,073.00
08/10/2021	2030 On 05-May-22	11,04	Put	Bond Future	843	1	1	1	1,800.00
08/10/2021	2030 On 05-May-22	10,20	Put	Bond Future	1970	2	2	2	200.00
08/10/2021	2030 On 04-August-22			Bond Future	10.26	89.0171	88.5560	89.0171	0.00
08/10/2021	2030 On 04-August-22	9,55	Call	Bond Future	1271	1	1	1	0.00
08/10/2021	2030 On 04-August-22	9,54	Call	Bond Future	1255	1	1	1	0.00
08/10/2021	2030 On 04-August-22	8,30	Call	Bond Future	200	0	0	0	800.00
08/10/2021	2030 On 04-August-22	9,05	Call	Bond Future	641	1	1	1	800.00
08/10/2021	2030 On 04-August-22	10,95	Call	Bond Future	4741	5	5	5	0.00
08/10/2021	2030 On 04-August-22	9,56	Call	Bond Future	1288	1	1	1	0.00
08/10/2021	2030 On 04-August-22	9,56	Put	Bond Future	4701	4	5	4	0.00
08/10/2021	2030 On 04-August-22	10,95	Put	Bond Future	1553	1	2	1	800.00
08/10/2021	2030 On 04-August-22	9,05	Put	Bond Future	6639	6	7	6	0.00
08/10/2021	2030 On 04-August-22	8,30	Put	Bond Future	10167	10	10	10	0.00
08/10/2021	2030 On 04-August-22	9,54	Put	Bond Future	4767	4	5	4	0.00
08/10/2021	2030 On 04-August-22	9,55	Put	Bond Future	4734	4	5	4	0.00
08/10/2021	2032 On 04-November-21			Bond Future	10.18	88.9147	88.6641	88.9147	127,603.00
08/10/2021	2032 On 04-November-21	9,33	Call	Bond Future	8	0	0	0	700.00
08/10/2021	2032 On 04-November-21	11,71	Call	Bond Future	8268	9	8	9	0.00
08/10/2021	2032 On 04-November-21	12,81	Call	Bond Future	13578	14	14	14	0.00
08/10/2021	2032 On 04-November-21	9,83	Call	Bond Future	228	0	0	0	700.00
08/10/2021	2032 On 04-November-21	11,69	Call	Bond Future	8167	8	8	8	0.00
08/10/2021	2032 On 04-November-21	11,70	Call	Bond Future	8218	8	8	8	0.00
08/10/2021	2032 On 04-November-21	11,71	Put	Bond Future	1	0	0	0	0.00
08/10/2021	2032 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2032 On 04-November-21	9,33	Put	Bond Future	5147	5	5	5	0.00
08/10/2021	2032 On 04-November-21	9,83	Put	Bond Future	2311	2	2	2	0.00
08/10/2021	2032 On 04-November-21	11,69	Put	Bond Future	1	0	0	0	0.00
08/10/2021	2032 On 04-November-21	11,70	Put	Bond Future	1	0	0	0	0.00
08/10/2021	2032 On 03-February-22			Bond Future	10.40	89.9064	89.6526	89.9064	4,830.00
08/10/2021	2032 On 03-February-22	10,95	Call	Bond Future	3938	4	4	4	0.00
08/10/2021	2032 On 03-February-22	10,90	Call	Bond Future	3739	4	4	4	0.00
08/10/2021	2032 On 03-February-22	10,45	Call	Bond Future	2155	2	2	2	0.00
08/10/2021	2032 On 03-February-22	10,35	Call	Bond Future	1861	2	2	2	0.00
08/10/2021	2032 On 03-February-22	9,90	Call	Bond Future	804	1	1	1	900.00
08/10/2021	2032 On 03-February-22	10,14	Call	Bond Future	1310	1	1	1	0.00
08/10/2021	2032 On 03-February-22	8,91	Call	Bond Future	53	0	0	0	198.00
08/10/2021	2032 On 03-February-22	9,14	Call	Bond Future	105	0	0	0	97.00
08/10/2021	2032 On 03-February-22	10,44	Call	Bond Future	2124	2	2	2	0.00
08/10/2021	2032 On 03-February-22	9,62	Call	Bond Future	393	0	0	0	210.00
08/10/2021	2032 On 03-February-22	9,57	Call	Bond Future	339	0	0	0	1,050.00
08/10/2021	2032 On 03-February-22	11,13	Call	Bond Future	4684	5	5	5	0.00
08/10/2021	2032 On 03-February-22	10,65	Call	Bond Future	2808	3	3	3	0.00
08/10/2021	2032 On 03-February-22	10,66	Call	Bond Future	2842	3	3	3	0.00
08/10/2021	2032 On 03-February-22	10,53	Call	Bond Future	2406	3	2	3	0.00
08/10/2021	2032 On 03-February-22	10,42	Call	Bond Future	2064	2	2	2	0.00
08/10/2021	2032 On 03-February-22	10,43	Call	Bond Future	2094	2	2	2	0.00
08/10/2021	2032 On 03-February-22	9,81	Call	Bond Future	651	1	1	1	0.00
08/10/2021	2032 On 03-February-22	9,58	Call	Bond Future	349	0	0	0	400.00
08/10/2021	2032 On 03-February-22	9,67	Call	Bond Future	452	1	0	1	0.00
08/10/2021	2032 On 03-February-22	8,91	Put	Bond Future	9004	9	9	9	0.00
08/10/2021	2032 On 03-February-22	9,58	Put	Bond Future	5139	5	5	5	0.00
08/10/2021	2032 On 03-February-22	9,81	Put	Bond Future	4067	4	4	4	198.00
08/10/2021	2032 On 03-February-22	9,90	Put	Bond Future	3690	4	4	4	900.00
08/10/2021	2032 On 03-February-22	10,43	Put	Bond Future	1943	2	2	2	0.00
08/10/2021	2032 On 03-February-22	10,42	Put	Bond Future	1969	2	2	2	0.00
08/10/2021	2032 On 03-February-22	10,53	Put	Bond Future	1697	2	2	2	210.00
08/10/2021	2032 On 03-February-22	10,35	Put	Bond Future	2159	2	2	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2032 On 03-February-22	10,66	Put	Bond Future	1416	1	1	1	97.00
08/10/2021	2032 On 03-February-22	10,45	Put	Bond Future	1891	2	2	2	198.00
08/10/2021	2032 On 03-February-22	10,65	Put	Bond Future	1436	1	1	1	1,050.00
08/10/2021	2032 On 03-February-22	11,13	Put	Bond Future	730	1	1	1	210.00
08/10/2021	2032 On 03-February-22	9,57	Put	Bond Future	5188	5	5	5	0.00
08/10/2021	2032 On 03-February-22	9,62	Put	Bond Future	4941	5	5	5	0.00
08/10/2021	2032 On 03-February-22	9,67	Put	Bond Future	4701	5	5	5	1,050.00
08/10/2021	2032 On 03-February-22	10,44	Put	Bond Future	1917	2	2	2	0.00
08/10/2021	2032 On 03-February-22	9,14	Put	Bond Future	7599	7	8	7	0.00
08/10/2021	2032 On 03-February-22	10,14	Put	Bond Future	2804	3	3	3	97.00
08/10/2021	2032 On 03-February-22	10,90	Put	Bond Future	1009	1	1	1	900.00
08/10/2021	2032 On 03-February-22	10,95	Put	Bond Future	940	1	1	1	400.00
08/10/2021	2032 On 05-May-22			Bond Future	10.62	86.8171	86.5601	86.8171	0.00
08/10/2021	2032 On 05-May-22	11,02	Call	Bond Future	3804	4	4	4	0.00
08/10/2021	2032 On 05-May-22	11,04	Call	Bond Future	3875	4	4	4	0.00
08/10/2021	2032 On 05-May-22	10,18	Call	Bond Future	1433	2	1	2	780.00
08/10/2021	2032 On 05-May-22	10,29	Call	Bond Future	1682	0	2	0	993.00
08/10/2021	2032 On 05-May-22	9,58	Call	Bond Future	499	1	0	1	780.00
08/10/2021	2032 On 05-May-22	11,18	Call	Bond Future	4381	5	4	5	0.00
08/10/2021	2032 On 05-May-22	10,98	Call	Bond Future	3666	0	4	0	0.00
08/10/2021	2032 On 05-May-22	11,03	Call	Bond Future	3839	4	4	4	0.00
08/10/2021	2032 On 05-May-22	11,03	Put	Bond Future	1673	2	2	2	0.00
08/10/2021	2032 On 05-May-22	10,29	Put	Bond Future	3530	0	4	0	0.00
08/10/2021	2032 On 05-May-22	10,98	Put	Bond Future	1764	0	2	0	993.00
08/10/2021	2032 On 05-May-22	11,18	Put	Bond Future	1431	1	1	1	780.00
08/10/2021	2032 On 05-May-22	11,02	Put	Bond Future	1690	2	2	2	0.00
08/10/2021	2032 On 05-May-22	9,58	Put	Bond Future	6443	6	6	6	0.00
08/10/2021	2032 On 05-May-22	10,18	Put	Bond Future	3899	4	4	4	0.00
08/10/2021	2032 On 05-May-22	11,04	Put	Bond Future	1656	2	2	2	0.00
08/10/2021	2032 On 04-August-22			Bond Future	10.86	87.8201	87.5598	87.8201	0.00
08/10/2021	2032 On 04-August-22	11,60	Call	Bond Future	5387	6	5	6	0.00
08/10/2021	2032 On 04-August-22	11,89	Call	Bond Future	6468	7	6	7	0.00
08/10/2021	2032 On 04-August-22	10,20	Call	Bond Future	1449	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2032 On 04-August-22	10,21	Call	Bond Future	1468	2	1	2	0.00
08/10/2021	2032 On 04-August-22	10,22	Call	Bond Future	1487	2	1	2	0.00
08/10/2021	2032 On 04-August-22	8,97	Call	Bond Future	218	0	0	0	800.00
08/10/2021	2032 On 04-August-22	9,72	Call	Bond Future	748	1	1	1	800.00
08/10/2021	2032 On 04-August-22	9,72	Put	Bond Future	7030	7	7	7	0.00
08/10/2021	2032 On 04-August-22	8,97	Put	Bond Future	10986	11	11	11	0.00
08/10/2021	2032 On 04-August-22	10,20	Put	Bond Future	5004	5	5	5	0.00
08/10/2021	2032 On 04-August-22	10,21	Put	Bond Future	4967	5	5	5	0.00
08/10/2021	2032 On 04-August-22	10,22	Put	Bond Future	4931	5	5	5	0.00
08/10/2021	2032 On 04-August-22	11,89	Put	Bond Future	1249	1	1	1	0.00
08/10/2021	2032 On 04-August-22	11,60	Put	Bond Future	1588	2	2	2	800.00
08/10/2021	2033 On 04-November-21			Bond Future	108.88	108.9474	108.8757	108.9474	9,522.00
08/10/2021	2033 On 03-February-22			Bond Future	110.12	110.1895	110.1166	110.1895	0.00
08/10/2021	2033 On 05-May-22			Bond Future	110.16	110.2315	110.1574	110.2315	0.00
08/10/2021	2033 On 04-August-22			Bond Future	111.52	111.5945	111.5193	111.5945	0.00
08/10/2021	2037 On 04-November-21			Bond Future	10.84	85.6470	85.0418	85.6470	120,827.00
08/10/2021	2037 On 04-November-21	12,81	Call	Bond Future	11307	12	11	12	0.00
08/10/2021	2037 On 04-November-21	12,82	Call	Bond Future	11358	12	11	12	0.00
08/10/2021	2037 On 04-November-21	11,49	Call	Bond Future	4111	5	4	5	600.00
08/10/2021	2037 On 04-November-21	12,30	Call	Bond Future	8619	9	9	9	0.00
08/10/2021	2037 On 04-November-21	12,83	Call	Bond Future	11409	12	11	12	0.00
08/10/2021	2037 On 04-November-21	12,30	Put	Bond Future	3	0	0	0	600.00
08/10/2021	2037 On 04-November-21	12,82	Put	Bond Future	0	0	0	0	0.00
08/10/2021	2037 On 04-November-21	11,49	Put	Bond Future	99	0	0	0	0.00
08/10/2021	2037 On 04-November-21	12,83	Put	Bond Future	0	0	0	0	0.00
08/10/2021	2037 On 04-November-21	12,81	Put	Bond Future	0	0	0	0	0.00
08/10/2021	2037 On 03-February-22			Bond Future	11.05	82.3482	81.7359	82.3482	3,039.00
08/10/2021	2037 On 03-February-22	11,47	Call	Bond Future	3784	4	4	4	0.00
08/10/2021	2037 On 03-February-22	11,46	Call	Bond Future	3742	4	4	4	0.00
08/10/2021	2037 On 03-February-22	11,45	Call	Bond Future	3701	4	4	4	0.00
08/10/2021	2037 On 03-February-22	11,47	Put	Bond Future	1209	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2037 On 03-February-22	11,45	Put	Bond Future	1245	1	1	1	0.00
08/10/2021	2037 On 03-February-22	11,46	Put	Bond Future	1227	1	1	1	0.00
08/10/2021	2037 On 05-May-22			Bond Future	11.26	83.3172	82.6974	83.3172	0.00
08/10/2021	2037 On 05-May-22	11,84	Call	Bond Future	4938	5	5	5	0.00
08/10/2021	2037 On 05-May-22	11,83	Call	Bond Future	4898	5	5	5	0.00
08/10/2021	2037 On 05-May-22	11,82	Call	Bond Future	4857	5	5	5	0.00
08/10/2021	2037 On 05-May-22	11,84	Put	Bond Future	1510	1	2	1	0.00
08/10/2021	2037 On 05-May-22	11,82	Put	Bond Future	1542	1	2	1	0.00
08/10/2021	2037 On 05-May-22	11,83	Put	Bond Future	1526	1	2	1	0.00
08/10/2021	2037 On 04-August-22			Bond Future	11.48	80.0244	79.3969	80.0244	0.00
08/10/2021	2037 On 04-August-22	11,42	Call	Bond Future	3124	3	3	3	0.00
08/10/2021	2037 On 04-August-22	10,91	Call	Bond Future	1769	2	2	2	0.00
08/10/2021	2037 On 04-August-22	10,10	Call	Bond Future	580	1	1	1	50.00
08/10/2021	2037 On 04-August-22	10,89	Call	Bond Future	1725	2	2	2	0.00
08/10/2021	2037 On 04-August-22	10,90	Call	Bond Future	1747	2	2	2	0.00
08/10/2021	2037 On 04-August-22	10,91	Put	Bond Future	5208	5	5	5	0.00
08/10/2021	2037 On 04-August-22	10,89	Put	Bond Future	5288	5	5	5	0.00
08/10/2021	2037 On 04-August-22	10,10	Put	Bond Future	9326	9	9	9	0.00
08/10/2021	2037 On 04-August-22	11,42	Put	Bond Future	3459	3	3	3	50.00
08/10/2021	2037 On 04-August-22	10,90	Put	Bond Future	5248	5	5	5	50.00
08/10/2021	2038 On 04-November-21			Bond Future	121.23	121.5464	121.2264	121.5464	5,979.00
08/10/2021	2038 On 03-February-22			Bond Future	120.83	121.1502	120.8262	121.1502	0.00
08/10/2021	2038 On 05-May-22			Bond Future	122.28	122.6037	122.2755	122.6037	0.00
08/10/2021	2038 On 04-August-22			Bond Future	121.97	122.3004	121.9668	122.3004	0.00
08/10/2021	2040 On 04-November-21			Bond Future	10.98	87.6660	86.9836	87.6660	81,688.00
08/10/2021	2040 On 04-November-21	12,91	Call	Bond Future	11738	12	12	12	0.00
08/10/2021	2040 On 04-November-21	12,89	Call	Bond Future	11630	12	12	12	0.00
08/10/2021	2040 On 04-November-21	12,90	Call	Bond Future	11684	12	12	12	0.00
08/10/2021	2040 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
08/10/2021	2040 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
08/10/2021	2040 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2040 On 03-February-22			Bond Future	11.18	84.1395	83.4491	84.1395	3,140.00
08/10/2021	2040 On 03-February-22	11,57	Call	Bond Future	3847	4	4	4	0.00
08/10/2021	2040 On 03-February-22	11,58	Call	Bond Future	3891	4	4	4	0.00
08/10/2021	2040 On 03-February-22	11,59	Call	Bond Future	3935	4	4	4	0.00
08/10/2021	2040 On 03-February-22	11,57	Put	Bond Future	1319	1	1	1	0.00
08/10/2021	2040 On 03-February-22	11,58	Put	Bond Future	1300	1	1	1	0.00
08/10/2021	2040 On 03-February-22	11,59	Put	Bond Future	1281	1	1	1	0.00
08/10/2021	2040 On 05-May-22			Bond Future	11.38	85.1295	84.4308	85.1295	0.00
08/10/2021	2040 On 05-May-22	11,91	Call	Bond Future	5037	6	5	6	0.00
08/10/2021	2040 On 05-May-22	9,82	Call	Bond Future	211	0	0	0	1,200.00
08/10/2021	2040 On 05-May-22	11,90	Call	Bond Future	4995	5	5	5	0.00
08/10/2021	2040 On 05-May-22	10,57	Call	Bond Future	889	1	1	1	1,200.00
08/10/2021	2040 On 05-May-22	11,92	Call	Bond Future	5080	6	5	6	0.00
08/10/2021	2040 On 05-May-22	13,04	Call	Bond Future	10286	11	10	11	0.00
08/10/2021	2040 On 05-May-22	13,04	Put	Bond Future	600	1	1	1	1,200.00
08/10/2021	2040 On 05-May-22	11,92	Put	Bond Future	1728	2	2	2	0.00
08/10/2021	2040 On 05-May-22	11,91	Put	Bond Future	1745	2	2	2	0.00
08/10/2021	2040 On 05-May-22	10,57	Put	Bond Future	6430	6	6	6	0.00
08/10/2021	2040 On 05-May-22	11,90	Put	Bond Future	1763	2	2	2	0.00
08/10/2021	2040 On 05-May-22	9,82	Put	Bond Future	11391	11	11	11	0.00
08/10/2021	2040 On 04-August-22			Bond Future	11.60	81.6070	80.8996	81.6070	0.00
08/10/2021	2040 On 04-August-22	11,03	Call	Bond Future	1898	2	2	2	0.00
08/10/2021	2040 On 04-August-22	11,04	Call	Bond Future	1922	2	2	2	0.00
08/10/2021	2040 On 04-August-22	11,05	Call	Bond Future	1946	2	2	2	0.00
08/10/2021	2040 On 04-August-22	11,05	Put	Bond Future	5516	5	6	5	0.00
08/10/2021	2040 On 04-August-22	11,04	Put	Bond Future	5559	5	6	5	0.00
08/10/2021	2040 On 04-August-22	11,03	Put	Bond Future	5602	5	6	5	0.00
08/10/2021	2044 On 04-November-21			Bond Future	11.00	84.4974	83.8023	84.4974	62,280.00
08/10/2021	2044 On 04-November-21	12,89	Call	Bond Future	11553	12	12	12	0.00
08/10/2021	2044 On 04-November-21	12,90	Call	Bond Future	11607	12	12	12	0.00
08/10/2021	2044 On 04-November-21	12,91	Call	Bond Future	11660	12	12	12	0.00
08/10/2021	2044 On 04-November-21	12,91	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	2044 On 04-November-21	12,90	Put	Bond Future	0	0	0	0	0.00
08/10/2021	2044 On 04-November-21	12,89	Put	Bond Future	0	0	0	0	0.00
08/10/2021	2044 On 03-February-22			Bond Future	11.19	81.0606	80.3574	81.0606	0.00
08/10/2021	2044 On 03-February-22	11,61	Call	Bond Future	3994	5	4	5	0.00
08/10/2021	2044 On 03-February-22	11,59	Call	Bond Future	3905	4	4	4	0.00
08/10/2021	2044 On 03-February-22	11,60	Call	Bond Future	3949	4	4	4	0.00
08/10/2021	2044 On 03-February-22	11,60	Put	Bond Future	1272	1	1	1	0.00
08/10/2021	2044 On 03-February-22	11,59	Put	Bond Future	1292	1	1	1	0.00
08/10/2021	2044 On 03-February-22	11,61	Put	Bond Future	1253	1	1	1	0.00
08/10/2021	2044 On 05-May-22			Bond Future	11.39	82.0144	81.3028	82.0144	0.00
08/10/2021	2044 On 05-May-22	11,93	Call	Bond Future	5143	6	5	6	0.00
08/10/2021	2044 On 05-May-22	11,91	Call	Bond Future	5056	6	5	6	0.00
08/10/2021	2044 On 05-May-22	11,92	Call	Bond Future	5099	6	5	6	0.00
08/10/2021	2044 On 05-May-22	11,92	Put	Bond Future	1713	2	2	2	0.00
08/10/2021	2044 On 05-May-22	11,91	Put	Bond Future	1731	2	2	2	0.00
08/10/2021	2044 On 05-May-22	11,93	Put	Bond Future	1696	1	2	1	0.00
08/10/2021	2044 On 04-August-22			Bond Future	11.59	78.5811	77.8608	78.5811	0.00
08/10/2021	2044 On 04-August-22	11,10	Call	Bond Future	2074	2	2	2	0.00
08/10/2021	2044 On 04-August-22	11,08	Call	Bond Future	2024	2	2	2	0.00
08/10/2021	2044 On 04-August-22	11,09	Call	Bond Future	2049	2	2	2	0.00
08/10/2021	2044 On 04-August-22	11,09	Put	Bond Future	5351	5	5	5	0.00
08/10/2021	2044 On 04-August-22	11,08	Put	Bond Future	5394	5	5	5	0.00
08/10/2021	2044 On 04-August-22	11,10	Put	Bond Future	5308	5	5	5	0.00
08/10/2021	2046 On 04-November-21			Bond Future	109.44	109.0337	109.4403	109.0337	17,227.00
08/10/2021	2046 On 03-February-22			Bond Future	110.69	110.2768	110.6877	110.2768	0.00
08/10/2021	2046 On 05-May-22			Bond Future	110.13	109.7147	110.1302	109.7147	0.00
08/10/2021	2046 On 04-August-22			Bond Future	111.49	111.0717	111.4920	111.0717	0.00
08/10/2021	2050 On 04-November-21			Bond Future	112.67	113.0525	112.6723	113.0525	8,607.00
08/10/2021	2050 On 03-February-22			Bond Future	111.98	112.3603	111.9755	112.3603	0.00
08/10/2021	2050 On 05-May-22			Bond Future	113.32	113.7082	113.3185	113.7082	0.00
08/10/2021	2050 On 04-August-22			Bond Future	112.70	113.0946	112.6988	113.0946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	AL37 On 04-November-21			Index Future	793.72	797.2200	793.7200	797.2200	0.00
08/10/2021	AL37 On 03-February-22			Index Future	802.57	806.1110	802.5690	806.1110	0.00
08/10/2021	AL37 On 05-May-22			Index Future	812.00	815.5840	811.9980	815.5840	0.00
08/10/2021	AL37 On 04-August-22			Index Future	821.74	825.3700	821.7400	825.3700	0.00
08/10/2021	AL7T On 04-November-21			Index Future	897.09	900.7540	897.0910	900.7540	0.00
08/10/2021	AL7T On 03-February-22			Index Future	907.09	910.8000	907.0940	910.8000	0.00
08/10/2021	AL7T On 05-May-22			Index Future	917.75	921.5030	917.7500	921.5030	0.00
08/10/2021	AL7T On 04-August-22			Index Future	928.76	932.5600	928.7610	932.5600	0.00
08/10/2021	ALBI On 04-November-21			Index Future	794.76	799.4110	794.7630	799.4110	119.00
08/10/2021	ALBI On 03-February-22			Index Future	803.62	808.3270	803.6240	808.3270	0.00
08/10/2021	ALBI On 05-May-22			Index Future	813.07	817.8250	813.0650	817.8250	0.00
08/10/2021	ALBI On 04-August-22			Index Future	822.82	827.6380	822.8200	827.6380	0.00
08/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2021	ES33 On 04-November-21			Bond Future	11.59	75.6010	75.1169	75.6010	350.00
08/10/2021	ES33 On 03-February-22			Bond Future	11.85	76.4629	75.9731	76.4629	0.00
08/10/2021	ES33 On 05-May-22			Bond Future	12.10	73.6029	73.1070	73.6029	0.00
08/10/2021	ES33 On 04-August-22			Bond Future	12.37	74.4655	73.9633	74.4655	0.00
08/10/2021	ES42 On 04-November-21			Bond Future	12.05	74.0917	73.5420	74.0917	4,779.00
08/10/2021	ES42 On 03-February-22			Bond Future	12.29	74.9366	74.3804	74.9366	0.00
08/10/2021	ES42 On 05-May-22			Bond Future	12.53	71.5773	71.0141	71.5773	0.00
08/10/2021	ES42 On 04-August-22			Bond Future	12.78	72.4147	71.8445	72.4147	0.00
08/10/2021	GOVI On 04-November-21			GOVI	784.71	789.2230	784.7080	789.2230	993.00
08/10/2021	GOVI On 04-November-21	728,42	Call	GOVI	562880	61	56	61	0.00
08/10/2021	GOVI On 04-November-21	728,40	Call	GOVI	563080	61	56	61	0.00
08/10/2021	GOVI On 04-November-21	728,41	Call	GOVI	562980	61	56	61	0.00
08/10/2021	GOVI On 04-November-21	728,41	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 04-November-21	728,40	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 04-November-21	728,42	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 03-February-22			GOVI	793.46	798.0250	793.4580	798.0250	0.00
08/10/2021	GOVI On 03-February-22	792,74	Call	GOVI	7180	5	1	5	0.00
08/10/2021	GOVI On 03-February-22	792,75	Call	GOVI	7080	5	1	5	0.00
08/10/2021	GOVI On 03-February-22	792,76	Call	GOVI	6980	5	1	5	0.00
08/10/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 05-May-22			GOVI	802.78	807.4030	802.7790	807.4030	0.00
08/10/2021	GOVI On 05-May-22	788,23	Call	GOVI	145490	19	15	19	0.00
08/10/2021	GOVI On 05-May-22	788,24	Call	GOVI	145390	19	15	19	0.00
08/10/2021	GOVI On 05-May-22	788,25	Call	GOVI	145290	19	15	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 04-August-22			GOVI	812.41	817.0900	812.4100	817.0900	0.00
08/10/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
08/10/2021	GOVI On 04-August-22	819,28	Put	GOVI	68700	2	7	2	0.00
08/10/2021	GOVI On 04-August-22	819,27	Put	GOVI	68600	2	7	2	0.00
08/10/2021	GOVI On 04-August-22	819,26	Put	GOVI	68500	2	7	2	0.00
08/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2021	IGOV On 04-November-21			Index Future	297.76	297.9300	297.7610	297.9300	511.00
08/10/2021	IGOV On 03-February-22			Index Future	301.16	301.3270	301.1550	301.3270	0.00
08/10/2021	IGOV On 05-May-22			Index Future	304.77	304.9410	304.7650	304.9410	0.00
08/10/2021	IGOV On 04-August-22			Index Future	308.49	308.6720	308.4940	308.6720	0.00
08/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
08/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.71	96.2950	96.2950	96.2950	0.00
08/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.76	96.2400	96.2400	96.2400	50,000.00
08/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.9450	95.9350	95.9450	0.00
08/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.15	95.8700	95.8500	95.8700	0.00
08/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.46	95.5600	95.5400	95.5600	0.00
08/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.51	95.5050	95.4900	95.5050	0.00
08/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.13	94.8900	94.8700	94.8900	472.00
08/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.34	94.6800	94.6600	94.6800	0.00
08/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.01	94.0100	93.9900	94.0100	68.00
08/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.19	93.8350	93.8150	93.8350	0.00
08/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.61	93.4050	93.3950	93.4050	0.00
08/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.82	93.1950	93.1850	93.1950	0.00
08/10/2021	R023 On 04-November-21			Bond Future	5.51	104.5728	104.2719	104.5728	13,176.00
08/10/2021	R023 On 04-November-21	4,92	Call	Bond Future	0	0	0	0	0.00
08/10/2021	R023 On 04-November-21	4,90	Call	Bond Future	0	0	0	0	0.00
08/10/2021	R023 On 04-November-21	4,91	Call	Bond Future	0	0	0	0	0.00
08/10/2021	R023 On 04-November-21	4,91	Put	Bond Future	768	0	1	0	0.00
08/10/2021	R023 On 04-November-21	4,90	Put	Bond Future	781	0	1	0	0.00
08/10/2021	R023 On 04-November-21	4,92	Put	Bond Future	755	0	1	0	0.00
08/10/2021	R023 On 03-February-22			Bond Future	5.78	105.7391	105.4344	105.7391	0.00
08/10/2021	R023 On 03-February-22	5,06	Call	Bond Future	11	0	0	0	0.00
08/10/2021	R023 On 03-February-22	5,07	Call	Bond Future	12	0	0	0	0.00
08/10/2021	R023 On 03-February-22	5,08	Call	Bond Future	13	0	0	0	0.00
08/10/2021	R023 On 03-February-22	5,08	Put	Bond Future	731	0	1	0	0.00
08/10/2021	R023 On 03-February-22	5,07	Put	Bond Future	740	0	1	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R023 On 03-February-22	5,06	Put	Bond Future	749	0	1	0	0.00
08/10/2021	R023 On 05-May-22			Bond Future	6.10	103.0721	102.7635	103.0721	0.00
08/10/2021	R023 On 05-May-22	6,29	Call	Bond Future	383	1	0	1	0.00
08/10/2021	R023 On 05-May-22	6,30	Call	Bond Future	388	1	0	1	0.00
08/10/2021	R023 On 05-May-22	6,31	Call	Bond Future	393	1	0	1	0.00
08/10/2021	R023 On 05-May-22	6,31	Put	Bond Future	227	0	0	0	0.00
08/10/2021	R023 On 05-May-22	6,30	Put	Bond Future	229	0	0	0	0.00
08/10/2021	R023 On 05-May-22	6,29	Put	Bond Future	232	0	0	0	0.00
08/10/2021	R023 On 04-August-22			Bond Future	6.67	104.2885	103.9730	104.2885	0.00
08/10/2021	R023 On 04-August-22	6,03	Call	Bond Future	106	0	0	0	0.00
08/10/2021	R023 On 04-August-22	6,04	Call	Bond Future	108	0	0	0	0.00
08/10/2021	R023 On 04-August-22	6,05	Call	Bond Future	110	0	0	0	0.00
08/10/2021	R023 On 04-August-22	6,05	Put	Bond Future	448	0	0	0	0.00
08/10/2021	R023 On 04-August-22	6,04	Put	Bond Future	452	0	0	0	0.00
08/10/2021	R023 On 04-August-22	6,03	Put	Bond Future	455	0	0	0	0.00
08/10/2021	R035 On 04-November-21			Bond Future	10.67	89.6935	89.0923	89.6935	79,909.00
08/10/2021	R035 On 04-November-21	10,23	Call	Bond Future	162	0	0	0	782.00
08/10/2021	R035 On 04-November-21	13,82	Call	Bond Future	17148	18	17	18	0.00
08/10/2021	R035 On 04-November-21	12,51	Call	Bond Future	10684	11	11	11	0.00
08/10/2021	R035 On 04-November-21	12,52	Call	Bond Future	10737	11	11	11	0.00
08/10/2021	R035 On 04-November-21	11,20	Call	Bond Future	3465	4	3	4	0.00
08/10/2021	R035 On 04-November-21	11,75	Call	Bond Future	6537	7	7	7	0.00
08/10/2021	R035 On 04-November-21	10,26	Call	Bond Future	190	0	0	0	150.00
08/10/2021	R035 On 04-November-21	10,11	Call	Bond Future	82	0	0	0	350.00
08/10/2021	R035 On 04-November-21	10,12	Call	Bond Future	87	0	0	0	400.00
08/10/2021	R035 On 04-November-21	11,08	Call	Bond Future	2833	3	3	3	0.00
08/10/2021	R035 On 04-November-21	12,53	Call	Bond Future	10789	11	11	11	0.00
08/10/2021	R035 On 04-November-21	10,60	Call	Bond Future	847	1	1	1	0.00
08/10/2021	R035 On 04-November-21	10,62	Call	Bond Future	906	1	1	1	400.00
08/10/2021	R035 On 04-November-21	10,62	Put	Bond Future	1218	1	1	1	0.00
08/10/2021	R035 On 04-November-21	10,60	Put	Bond Future	1288	1	1	1	350.00
08/10/2021	R035 On 04-November-21	12,53	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R035 On 04-November-21	11,08	Put	Bond Future	266	0	0	0	782.00
08/10/2021	R035 On 04-November-21	11,20	Put	Bond Future	170	0	0	0	350.00
08/10/2021	R035 On 04-November-21	11,75	Put	Bond Future	17	0	0	0	782.00
08/10/2021	R035 On 04-November-21	10,12	Put	Bond Future	3690	3	4	3	0.00
08/10/2021	R035 On 04-November-21	10,23	Put	Bond Future	3026	3	3	3	0.00
08/10/2021	R035 On 04-November-21	10,11	Put	Bond Future	3752	3	4	3	0.00
08/10/2021	R035 On 04-November-21	10,26	Put	Bond Future	2854	2	3	2	0.00
08/10/2021	R035 On 04-November-21	12,52	Put	Bond Future	0	0	0	0	0.00
08/10/2021	R035 On 04-November-21	12,51	Put	Bond Future	0	0	0	0	0.00
08/10/2021	R035 On 04-November-21	13,82	Put	Bond Future	0	0	0	0	400.00
08/10/2021	R035 On 03-February-22			Bond Future	10.89	90.6939	90.0856	90.6939	15,584.00
08/10/2021	R035 On 03-February-22	11,88	Call	Bond Future	6411	7	6	7	0.00
08/10/2021	R035 On 03-February-22	11,24	Call	Bond Future	3521	4	4	4	0.00
08/10/2021	R035 On 03-February-22	11,05	Call	Bond Future	2794	3	3	3	0.00
08/10/2021	R035 On 03-February-22	10,10	Call	Bond Future	440	1	0	1	280.00
08/10/2021	R035 On 03-February-22	11,33	Call	Bond Future	3895	4	4	4	0.00
08/10/2021	R035 On 03-February-22	10,24	Call	Bond Future	640	1	1	1	500.00
08/10/2021	R035 On 03-February-22	9,70	Call	Bond Future	151	0	0	0	683.00
08/10/2021	R035 On 03-February-22	11,39	Call	Bond Future	4151	5	4	5	0.00
08/10/2021	R035 On 03-February-22	11,73	Call	Bond Future	5697	6	6	6	0.00
08/10/2021	R035 On 03-February-22	11,28	Call	Bond Future	3685	4	4	4	0.00
08/10/2021	R035 On 03-February-22	11,11	Call	Bond Future	3016	3	3	3	0.00
08/10/2021	R035 On 03-February-22	11,22	Call	Bond Future	3441	4	3	4	0.00
08/10/2021	R035 On 03-February-22	11,23	Call	Bond Future	3481	4	3	4	0.00
08/10/2021	R035 On 03-February-22	10,65	Call	Bond Future	1528	2	2	2	0.00
08/10/2021	R035 On 03-February-22	11,03	Call	Bond Future	2722	3	3	3	0.00
08/10/2021	R035 On 03-February-22	10,34	Call	Bond Future	814	1	1	1	0.00
08/10/2021	R035 On 03-February-22	10,35	Call	Bond Future	833	1	1	1	1,600.00
08/10/2021	R035 On 03-February-22	10,61	Call	Bond Future	1421	2	1	2	0.00
08/10/2021	R035 On 03-February-22	10,26	Call	Bond Future	672	1	1	1	200.00
08/10/2021	R035 On 03-February-22	9,92	Call	Bond Future	269	0	0	0	200.00
08/10/2021	R035 On 03-February-22	9,92	Put	Bond Future	6561	6	7	6	0.00
08/10/2021	R035 On 03-February-22	10,26	Put	Bond Future	4680	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R035 On 03-February-22	10,24	Put	Bond Future	4779	4	5	4	0.00
08/10/2021	R035 On 03-February-22	10,61	Put	Bond Future	3159	3	3	3	200.00
08/10/2021	R035 On 03-February-22	10,35	Put	Bond Future	4249	4	4	4	0.00
08/10/2021	R035 On 03-February-22	10,34	Put	Bond Future	4296	4	4	4	500.00
08/10/2021	R035 On 03-February-22	11,05	Put	Bond Future	1794	2	2	2	1,600.00
08/10/2021	R035 On 03-February-22	11,23	Put	Bond Future	1396	1	1	1	0.00
08/10/2021	R035 On 03-February-22	11,22	Put	Bond Future	1416	1	1	1	0.00
08/10/2021	R035 On 03-February-22	11,28	Put	Bond Future	1303	1	1	1	200.00
08/10/2021	R035 On 03-February-22	11,33	Put	Bond Future	1216	1	1	1	500.00
08/10/2021	R035 On 03-February-22	11,73	Put	Bond Future	702	1	1	1	280.00
08/10/2021	R035 On 03-February-22	11,39	Put	Bond Future	1119	1	1	1	683.00
08/10/2021	R035 On 03-February-22	9,70	Put	Bond Future	7967	7	8	7	0.00
08/10/2021	R035 On 03-February-22	11,11	Put	Bond Future	1652	1	2	1	200.00
08/10/2021	R035 On 03-February-22	10,65	Put	Bond Future	3012	3	3	3	683.00
08/10/2021	R035 On 03-February-22	11,03	Put	Bond Future	1844	2	2	2	280.00
08/10/2021	R035 On 03-February-22	10,10	Put	Bond Future	5513	5	6	5	0.00
08/10/2021	R035 On 03-February-22	11,24	Put	Bond Future	1377	1	1	1	0.00
08/10/2021	R035 On 03-February-22	11,88	Put	Bond Future	572	0	1	0	1,800.00
08/10/2021	R035 On 05-May-22			Bond Future	11.10	87.2825	86.6669	87.2825	0.00
08/10/2021	R035 On 05-May-22	11,65	Call	Bond Future	4824	5	5	5	0.00
08/10/2021	R035 On 05-May-22	11,63	Call	Bond Future	4743	5	5	5	0.00
08/10/2021	R035 On 05-May-22	11,64	Call	Bond Future	4784	5	5	5	0.00
08/10/2021	R035 On 05-May-22	11,64	Put	Bond Future	1623	1	2	1	0.00
08/10/2021	R035 On 05-May-22	11,63	Put	Bond Future	1639	1	2	1	0.00
08/10/2021	R035 On 05-May-22	11,65	Put	Bond Future	1606	1	2	1	0.00
08/10/2021	R035 On 04-August-22			Bond Future	11.32	88.2892	87.6659	88.2892	0.00
08/10/2021	R035 On 04-August-22	10,74	Call	Bond Future	1765	2	2	2	0.00
08/10/2021	R035 On 04-August-22	11,13	Call	Bond Future	2755	3	3	3	0.00
08/10/2021	R035 On 04-August-22	10,73	Call	Bond Future	1743	2	2	2	0.00
08/10/2021	R035 On 04-August-22	9,84	Call	Bond Future	492	1	0	1	100.00
08/10/2021	R035 On 04-August-22	10,64	Call	Bond Future	1549	2	2	2	0.00
08/10/2021	R035 On 04-August-22	10,72	Call	Bond Future	1720	2	2	2	0.00
08/10/2021	R035 On 04-August-22	10,72	Put	Bond Future	5349	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R035 On 04-August-22	10,64	Put	Bond Future	5675	5	6	5	100.00
08/10/2021	R035 On 04-August-22	9,84	Put	Bond Future	9824	9	10	9	0.00
08/10/2021	R035 On 04-August-22	10,73	Put	Bond Future	5309	5	5	5	0.00
08/10/2021	R035 On 04-August-22	11,13	Put	Bond Future	3895	4	4	4	100.00
08/10/2021	R035 On 04-August-22	10,74	Put	Bond Future	5270	5	5	5	0.00
08/10/2021	R186 On 04-November-21			Bond Future	7.96	115.0290	114.5220	115.0290	65,134.00
08/10/2021	R186 On 04-November-21	8,11	Call	Bond Future	1052	1	1	1	0.00
08/10/2021	R186 On 04-November-21	8,77	Call	Bond Future	3507	4	4	4	0.00
08/10/2021	R186 On 04-November-21		Call	Bond Future	14522	15	15	15	0.00
08/10/2021	R186 On 04-November-21	8,10	Call	Bond Future	1023	1	1	1	0.00
08/10/2021	R186 On 04-November-21	7,77	Call	Bond Future	322	1	0	1	0.00
08/10/2021	R186 On 04-November-21	8,09	Call	Bond Future	994	1	1	1	0.00
08/10/2021	R186 On 04-November-21	8,09	Put	Bond Future	432	0	0	0	0.00
08/10/2021	R186 On 04-November-21	8,10	Put	Bond Future	417	0	0	0	0.00
08/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
08/10/2021	R186 On 04-November-21	8,77	Put	Bond Future	20	0	0	0	15,177.00
08/10/2021	R186 On 04-November-21	8,11	Put	Bond Future	402	0	0	0	0.00
08/10/2021	R186 On 04-November-21	7,77	Put	Bond Future	1172	1	1	1	15,177.00
08/10/2021	R186 On 03-February-22			Bond Future	8.19	111.0307	110.5176	111.0307	0.00
08/10/2021	R186 On 03-February-22	7,28	Call	Bond Future	236	0	0	0	0.00
08/10/2021	R186 On 03-February-22	7,29	Call	Bond Future	241	0	0	0	0.00
08/10/2021	R186 On 03-February-22	7,30	Call	Bond Future	248	0	0	0	0.00
08/10/2021	R186 On 03-February-22	7,30	Put	Bond Future	4034	4	4	4	0.00
08/10/2021	R186 On 03-February-22	7,29	Put	Bond Future	4072	4	4	4	0.00
08/10/2021	R186 On 03-February-22	7,28	Put	Bond Future	4110	4	4	4	0.00
08/10/2021	R186 On 05-May-22			Bond Future	8.43	112.3364	111.8170	112.3364	0.00
08/10/2021	R186 On 05-May-22	8,64	Call	Bond Future	2316	3	2	3	0.00
08/10/2021	R186 On 05-May-22	7,88	Call	Bond Future	901	1	1	1	435.00
08/10/2021	R186 On 05-May-22	8,30	Call	Bond Future	1585	2	2	2	0.00
08/10/2021	R186 On 05-May-22	6,73	Call	Bond Future	108	0	0	0	3,600.00
08/10/2021	R186 On 05-May-22	8,31	Call	Bond Future	1605	2	2	2	0.00
08/10/2021	R186 On 05-May-22	8,32	Call	Bond Future	1624	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R186 On 05-May-22	7,28	Call	Bond Future	303	0	0	0	435.00
08/10/2021	R186 On 05-May-22	7,48	Call	Bond Future	455	1	0	1	3,600.00
08/10/2021	R186 On 05-May-22	7,48	Put	Bond Future	4266	4	4	4	0.00
08/10/2021	R186 On 05-May-22	7,28	Put	Bond Future	4941	5	5	5	0.00
08/10/2021	R186 On 05-May-22	8,32	Put	Bond Future	2042	2	2	2	0.00
08/10/2021	R186 On 05-May-22	8,31	Put	Bond Future	2062	2	2	2	0.00
08/10/2021	R186 On 05-May-22	6,73	Put	Bond Future	7061	7	7	7	0.00
08/10/2021	R186 On 05-May-22	8,30	Put	Bond Future	2083	2	2	2	0.00
08/10/2021	R186 On 05-May-22	7,88	Put	Bond Future	3080	3	3	3	0.00
08/10/2021	R186 On 05-May-22	8,64	Put	Bond Future	1475	1	1	1	4,035.00
08/10/2021	R186 On 04-August-22			Bond Future	8.69	108.3656	107.8392	108.3656	0.00
08/10/2021	R186 On 04-August-22	8,14	Call	Bond Future	1168	1	1	1	0.00
08/10/2021	R186 On 04-August-22	8,13	Call	Bond Future	1153	1	1	1	0.00
08/10/2021	R186 On 04-August-22	8,15	Call	Bond Future	1182	1	1	1	0.00
08/10/2021	R186 On 04-August-22	8,15	Put	Bond Future	3195	3	3	3	0.00
08/10/2021	R186 On 04-August-22	8,13	Put	Bond Future	3242	3	3	3	0.00
08/10/2021	R186 On 04-August-22	8,14	Put	Bond Future	3218	3	3	3	0.00
08/10/2021	R197 On 04-November-21			Bond Future	328.59	328.5038	328.5877	328.5038	1,292.00
08/10/2021	R197 On 03-February-22			Bond Future	324.10	324.0132	324.0969	324.0132	0.00
08/10/2021	R197 On 05-May-22			Bond Future	327.98	327.9001	327.9839	327.9001	0.00
08/10/2021	R197 On 04-August-22			Bond Future	323.65	323.5688	323.6504	323.5688	0.00
08/10/2021	R202 On 04-November-21			Bond Future	241.75	241.6742	241.7548	241.6742	8,374.00
08/10/2021	R202 On 03-February-22			Bond Future	240.14	240.0550	240.1357	240.0550	0.00
08/10/2021	R202 On 05-May-22			Bond Future	243.02	242.9347	243.0155	242.9347	0.00
08/10/2021	R202 On 04-August-22			Bond Future	241.56	241.4842	241.5643	241.4842	0.00
08/10/2021	R209 On 04-November-21			Bond Future	10.62	69.3290	68.8035	69.3290	34,396.00
08/10/2021	R209 On 04-November-21	9,50	Call	Bond Future	1	0	0	0	6,000.00
08/10/2021	R209 On 04-November-21	10,25	Call	Bond Future	189	0	0	0	0.00
08/10/2021	R209 On 04-November-21	12,18	Call	Bond Future	7938	8	8	8	0.00
08/10/2021	R209 On 04-November-21	12,17	Call	Bond Future	7892	8	8	8	0.00
08/10/2021	R209 On 04-November-21	10,00	Call	Bond Future	44	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R209 On 04-November-21	12,19	Call	Bond Future	7985	9	8	9	0.00
08/10/2021	R209 On 04-November-21	10,50	Call	Bond Future	593	1	1	1	0.00
08/10/2021	R209 On 04-November-21	12,00	Call	Bond Future	7094	8	7	8	0.00
08/10/2021	R209 On 04-November-21	12,00	Put	Bond Future	3	0	0	0	9,000.00
08/10/2021	R209 On 04-November-21	12,19	Put	Bond Future	1	0	0	0	0.00
08/10/2021	R209 On 04-November-21	10,00	Put	Bond Future	3623	3	4	3	3,100.00
08/10/2021	R209 On 04-November-21	10,25	Put	Bond Future	2295	2	2	2	9,250.00
08/10/2021	R209 On 04-November-21	12,18	Put	Bond Future	1	0	0	0	0.00
08/10/2021	R209 On 04-November-21	10,50	Put	Bond Future	1269	1	1	1	150.00
08/10/2021	R209 On 04-November-21	12,17	Put	Bond Future	1	0	0	0	0.00
08/10/2021	R209 On 04-November-21	9,50	Put	Bond Future	6659	6	7	6	0.00
08/10/2021	R209 On 03-February-22			Bond Future	10.81	70.1023	69.5706	70.1023	0.00
08/10/2021	R209 On 03-February-22	11,04	Call	Bond Future	2607	3	3	3	0.00
08/10/2021	R209 On 03-February-22	11,02	Call	Bond Future	2541	3	3	3	0.00
08/10/2021	R209 On 03-February-22	11,03	Call	Bond Future	2574	3	3	3	0.00
08/10/2021	R209 On 03-February-22	11,03	Put	Bond Future	1395	1	1	1	0.00
08/10/2021	R209 On 03-February-22	11,02	Put	Bond Future	1415	1	1	1	0.00
08/10/2021	R209 On 03-February-22	11,04	Put	Bond Future	1375	1	1	1	0.00
08/10/2021	R209 On 05-May-22			Bond Future	11.00	67.7853	67.2473	67.7853	0.00
08/10/2021	R209 On 05-May-22	11,45	Call	Bond Future	3808	4	4	4	0.00
08/10/2021	R209 On 05-May-22	11,44	Call	Bond Future	3774	4	4	4	0.00
08/10/2021	R209 On 05-May-22	11,43	Call	Bond Future	3741	4	4	4	0.00
08/10/2021	R209 On 05-May-22	11,43	Put	Bond Future	1519	1	2	1	0.00
08/10/2021	R209 On 05-May-22	11,44	Put	Bond Future	1502	1	2	1	0.00
08/10/2021	R209 On 05-May-22	11,45	Put	Bond Future	1486	1	1	1	0.00
08/10/2021	R209 On 04-August-22			Bond Future	11.19	68.5675	68.0227	68.5675	0.00
08/10/2021	R209 On 04-August-22	10,59	Call	Bond Future	1493	2	1	2	0.00
08/10/2021	R209 On 04-August-22	10,57	Call	Bond Future	1454	2	1	2	0.00
08/10/2021	R209 On 04-August-22	10,58	Call	Bond Future	1473	2	1	2	0.00
08/10/2021	R209 On 04-August-22	10,58	Put	Bond Future	4752	4	5	4	0.00
08/10/2021	R209 On 04-August-22	10,57	Put	Bond Future	4788	4	5	4	0.00
08/10/2021	R209 On 04-August-22	10,59	Put	Bond Future	4716	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R210 On 04-November-21			Bond Future	213.01	212.9460	213.0105	212.9460	1,486.00
08/10/2021	R210 On 03-February-22			Bond Future	215.44	215.3737	215.4383	215.3737	0.00
08/10/2021	R210 On 05-May-22			Bond Future	215.16	215.0998	215.1644	215.0998	0.00
08/10/2021	R210 On 04-August-22			Bond Future	217.82	217.7597	217.8247	217.7597	0.00
08/10/2021	R212 On 04-November-21			Bond Future	175.64	175.6026	175.6429	175.6026	4,605.00
08/10/2021	R213 On 04-November-21			Bond Future	9.91	84.2485	83.9118	84.2485	10,061.00
08/10/2021	R213 On 04-November-21	11,09	Call	Bond Future	5961	6	6	6	0.00
08/10/2021	R213 On 04-November-21	11,10	Call	Bond Future	6009	6	6	6	0.00
08/10/2021	R213 On 04-November-21	11,11	Call	Bond Future	6057	6	6	6	0.00
08/10/2021	R213 On 04-November-21	11,09	Put	Bond Future	7	0	0	0	0.00
08/10/2021	R213 On 04-November-21	11,10	Put	Bond Future	7	0	0	0	0.00
08/10/2021	R213 On 04-November-21	11,11	Put	Bond Future	6	0	0	0	0.00
08/10/2021	R213 On 03-February-22			Bond Future	10.13	85.1882	84.8474	85.1882	0.00
08/10/2021	R213 On 03-February-22	10,25	Call	Bond Future	2180	2	2	2	0.00
08/10/2021	R213 On 03-February-22	10,60	Call	Bond Future	3319	4	3	4	0.00
08/10/2021	R213 On 03-February-22	10,15	Call	Bond Future	1898	2	2	2	0.00
08/10/2021	R213 On 03-February-22	10,17	Call	Bond Future	1953	2	2	2	0.00
08/10/2021	R213 On 03-February-22	9,96	Call	Bond Future	1418	2	1	2	0.00
08/10/2021	R213 On 03-February-22	9,22	Call	Bond Future	270	0	0	0	430.00
08/10/2021	R213 On 03-February-22	9,58	Call	Bond Future	677	1	1	1	0.00
08/10/2021	R213 On 03-February-22	9,76	Call	Bond Future	988	1	1	1	0.00
08/10/2021	R213 On 03-February-22	9,15	Call	Bond Future	228	0	0	0	220.00
08/10/2021	R213 On 03-February-22	9,97	Call	Bond Future	1442	2	1	2	0.00
08/10/2021	R213 On 03-February-22	10,67	Call	Bond Future	3573	4	4	4	0.00
08/10/2021	R213 On 03-February-22	10,00	Call	Bond Future	1514	2	2	2	0.00
08/10/2021	R213 On 03-February-22	8,80	Call	Bond Future	91	0	0	0	102.00
08/10/2021	R213 On 03-February-22	9,98	Call	Bond Future	1466	2	1	2	0.00
08/10/2021	R213 On 03-February-22	8,63	Call	Bond Future	55	0	0	0	200.00
08/10/2021	R213 On 03-February-22	8,63	Put	Bond Future	8215	8	8	8	0.00
08/10/2021	R213 On 03-February-22	9,98	Put	Bond Future	2225	2	2	2	0.00
08/10/2021	R213 On 03-February-22	9,22	Put	Bond Future	5095	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R213 On 03-February-22	9,58	Put	Bond Future	3545	3	4	3	200.00
08/10/2021	R213 On 03-February-22	8,80	Put	Bond Future	7272	7	7	7	0.00
08/10/2021	R213 On 03-February-22	10,00	Put	Bond Future	2170	2	2	2	430.00
08/10/2021	R213 On 03-February-22	10,67	Put	Bond Future	853	1	1	1	220.00
08/10/2021	R213 On 03-February-22	10,60	Put	Bond Future	943	1	1	1	430.00
08/10/2021	R213 On 03-February-22	9,97	Put	Bond Future	2253	2	2	2	0.00
08/10/2021	R213 On 03-February-22	9,15	Put	Bond Future	5440	5	5	5	0.00
08/10/2021	R213 On 03-February-22	9,76	Put	Bond Future	2899	3	3	3	102.00
08/10/2021	R213 On 03-February-22	9,96	Put	Bond Future	2281	2	2	2	0.00
08/10/2021	R213 On 03-February-22	10,17	Put	Bond Future	1735	2	2	2	220.00
08/10/2021	R213 On 03-February-22	10,15	Put	Bond Future	1782	2	2	2	200.00
08/10/2021	R213 On 03-February-22	10,25	Put	Bond Future	1554	1	2	1	102.00
08/10/2021	R213 On 05-May-22			Bond Future	10.34	82.6580	82.3129	82.6580	0.00
08/10/2021	R213 On 05-May-22	10,64	Call	Bond Future	3178	3	3	3	0.00
08/10/2021	R213 On 05-May-22	10,65	Call	Bond Future	3208	3	3	3	0.00
08/10/2021	R213 On 05-May-22	10,63	Call	Bond Future	3148	3	3	3	0.00
08/10/2021	R213 On 05-May-22	10,65	Put	Bond Future	1695	2	2	2	0.00
08/10/2021	R213 On 05-May-22	10,64	Put	Bond Future	1713	2	2	2	0.00
08/10/2021	R213 On 05-May-22	10,63	Put	Bond Future	1731	2	2	2	0.00
08/10/2021	R213 On 04-August-22			Bond Future	10.57	83.6143	83.2649	83.6143	0.00
08/10/2021	R213 On 04-August-22	9,90	Call	Bond Future	1363	1	1	1	0.00
08/10/2021	R213 On 04-August-22	9,88	Call	Bond Future	1328	1	1	1	0.00
08/10/2021	R213 On 04-August-22	9,89	Call	Bond Future	1346	1	1	1	0.00
08/10/2021	R213 On 04-August-22	9,90	Put	Bond Future	4665	4	5	4	0.00
08/10/2021	R213 On 04-August-22	9,88	Put	Bond Future	4732	5	5	5	0.00
08/10/2021	R213 On 04-August-22	9,89	Put	Bond Future	4698	4	5	4	0.00
08/10/2021	R214 On 04-November-21			Bond Future	10.97	66.2061	65.6699	66.2061	17,830.00
08/10/2021	R214 On 04-November-21	12,48	Call	Bond Future	7726	8	8	8	0.00
08/10/2021	R214 On 04-November-21	12,46	Call	Bond Future	7634	8	8	8	0.00
08/10/2021	R214 On 04-November-21	12,47	Call	Bond Future	7680	8	8	8	0.00
08/10/2021	R214 On 04-November-21	12,46	Put	Bond Future	2	0	0	0	0.00
08/10/2021	R214 On 04-November-21	12,48	Put	Bond Future	2	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R214 On 04-November-21	12,47	Put	Bond Future	2	0	0	0	0.00
08/10/2021	R214 On 03-February-22			Bond Future	11.16	66.9445	66.4021	66.9445	0.00
08/10/2021	R214 On 03-February-22	11,39	Call	Bond Future	2663	3	3	3	0.00
08/10/2021	R214 On 03-February-22	11,40	Call	Bond Future	2696	3	3	3	0.00
08/10/2021	R214 On 03-February-22	11,41	Call	Bond Future	2730	3	3	3	0.00
08/10/2021	R214 On 03-February-22	11,39	Put	Bond Future	1411	1	1	1	0.00
08/10/2021	R214 On 03-February-22	11,40	Put	Bond Future	1391	1	1	1	0.00
08/10/2021	R214 On 03-February-22	11,41	Put	Bond Future	1371	1	1	1	0.00
08/10/2021	R214 On 05-May-22			Bond Future	11.34	64.4521	63.9032	64.4521	0.00
08/10/2021	R214 On 05-May-22	11,73	Call	Bond Future	3662	4	4	4	0.00
08/10/2021	R214 On 05-May-22	11,74	Call	Bond Future	3696	4	4	4	0.00
08/10/2021	R214 On 05-May-22	11,75	Call	Bond Future	3729	4	4	4	0.00
08/10/2021	R214 On 05-May-22	11,73	Put	Bond Future	1631	1	2	1	0.00
08/10/2021	R214 On 05-May-22	11,74	Put	Bond Future	1613	1	2	1	0.00
08/10/2021	R214 On 05-May-22	11,75	Put	Bond Future	1596	1	2	1	0.00
08/10/2021	R214 On 04-August-22			Bond Future	11.53	65.1948	64.6391	65.1948	0.00
08/10/2021	R214 On 04-August-22	10,97	Call	Bond Future	1548	2	2	2	0.00
08/10/2021	R214 On 04-August-22	10,98	Call	Bond Future	1569	2	2	2	0.00
08/10/2021	R214 On 04-August-22	10,99	Call	Bond Future	1589	2	2	2	0.00
08/10/2021	R214 On 04-August-22	10,98	Put	Bond Future	4572	4	5	4	0.00
08/10/2021	R214 On 04-August-22	10,99	Put	Bond Future	4536	4	5	4	0.00
08/10/2021	R214 On 04-August-22	10,97	Put	Bond Future	4608	4	5	4	0.00
08/10/2021	R248 On 04-November-21			Bond Future	10.94	83.5781	82.8611	83.5781	168,121.00
08/10/2021	R248 On 04-November-21	9,60	Call	Bond Future	0	0	0	0	0.00
08/10/2021	R248 On 04-November-21	10,20	Call	Bond Future	26	0	0	0	1,050.00
08/10/2021	R248 On 04-November-21	10,30	Call	Bond Future	50	0	0	0	0.00
08/10/2021	R248 On 04-November-21	12,84	Call	Bond Future	11850	13	12	13	0.00
08/10/2021	R248 On 04-November-21	12,83	Call	Bond Future	11796	13	12	13	0.00
08/10/2021	R248 On 04-November-21	12,85	Call	Bond Future	11904	13	12	13	0.00
08/10/2021	R248 On 04-November-21	10,80	Call	Bond Future	692	1	1	1	1,050.00
08/10/2021	R248 On 04-November-21	10,80	Put	Bond Future	1707	1	2	1	0.00
08/10/2021	R248 On 04-November-21	10,20	Put	Bond Future	5653	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R248 On 04-November-21	12,85	Put	Bond Future	1	0	0	0	0.00
08/10/2021	R248 On 04-November-21	12,83	Put	Bond Future	1	0	0	0	0.00
08/10/2021	R248 On 04-November-21	12,84	Put	Bond Future	1	0	0	0	0.00
08/10/2021	R248 On 04-November-21	10,30	Put	Bond Future	4878	4	5	4	0.00
08/10/2021	R248 On 04-November-21	9,60	Put	Bond Future	10704	10	11	10	0.00
08/10/2021	R248 On 03-February-22			Bond Future	11.13	84.5103	83.7850	84.5103	3,950.00
08/10/2021	R248 On 03-February-22	11,49	Call	Bond Future	3870	4	4	4	0.00
08/10/2021	R248 On 03-February-22	10,70	Call	Bond Future	1098	1	1	1	1,300.00
08/10/2021	R248 On 03-February-22	10,20	Call	Bond Future	306	0	0	0	900.00
08/10/2021	R248 On 03-February-22	11,00	Call	Bond Future	1951	2	2	2	100.00
08/10/2021	R248 On 03-February-22	10,90	Call	Bond Future	1635	2	2	2	900.00
08/10/2021	R248 On 03-February-22	10,40	Call	Bond Future	533	1	1	1	100.00
08/10/2021	R248 On 03-February-22	10,50	Call	Bond Future	692	1	1	1	0.00
08/10/2021	R248 On 03-February-22	9,80	Call	Bond Future	105	0	0	0	0.00
08/10/2021	R248 On 03-February-22	10,00	Call	Bond Future	182	0	0	0	1,300.00
08/10/2021	R248 On 03-February-22	11,47	Call	Bond Future	3781	4	4	4	0.00
08/10/2021	R248 On 03-February-22	11,48	Call	Bond Future	3825	4	4	4	0.00
08/10/2021	R248 On 03-February-22	11,49	Put	Bond Future	1416	1	1	1	0.00
08/10/2021	R248 On 03-February-22	10,00	Put	Bond Future	8762	8	9	8	0.00
08/10/2021	R248 On 03-February-22	9,80	Put	Bond Future	10372	10	10	10	0.00
08/10/2021	R248 On 03-February-22	10,50	Put	Bond Future	5279	5	5	5	0.00
08/10/2021	R248 On 03-February-22	10,90	Put	Bond Future	3247	3	3	3	0.00
08/10/2021	R248 On 03-February-22	10,20	Put	Bond Future	7250	7	7	7	0.00
08/10/2021	R248 On 03-February-22	11,00	Put	Bond Future	2848	2	3	2	0.00
08/10/2021	R248 On 03-February-22	10,40	Put	Bond Future	5894	5	6	5	0.00
08/10/2021	R248 On 03-February-22	10,70	Put	Bond Future	4175	4	4	4	0.00
08/10/2021	R248 On 03-February-22	11,47	Put	Bond Future	1458	1	1	1	0.00
08/10/2021	R248 On 03-February-22	11,48	Put	Bond Future	1437	1	1	1	0.00
08/10/2021	R248 On 05-May-22			Bond Future	11.31	81.0893	80.3552	81.0893	0.00
08/10/2021	R248 On 05-May-22	11,81	Call	Bond Future	5020	6	5	6	0.00
08/10/2021	R248 On 05-May-22	11,79	Call	Bond Future	4931	5	5	5	0.00
08/10/2021	R248 On 05-May-22	11,80	Call	Bond Future	4975	5	5	5	0.00
08/10/2021	R248 On 05-May-22	11,79	Put	Bond Future	1791	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2021	R248 On 05-May-22	11,81	Put	Bond Future	1754	2	2	2	0.00
08/10/2021	R248 On 05-May-22	11,80	Put	Bond Future	1772	2	2	2	0.00
08/10/2021	R248 On 04-August-22			Bond Future	11.50	82.0239	81.2809	82.0239	0.00
08/10/2021	R248 On 04-August-22	11,00	Call	Bond Future	2039	2	2	2	0.00
08/10/2021	R248 On 04-August-22	10,98	Call	Bond Future	1988	2	2	2	0.00
08/10/2021	R248 On 04-August-22	10,99	Call	Bond Future	2013	2	2	2	0.00
08/10/2021	R248 On 04-August-22	10,99	Put	Bond Future	5488	5	5	5	0.00
08/10/2021	R248 On 04-August-22	10,98	Put	Bond Future	5534	5	6	5	0.00
08/10/2021	R248 On 04-August-22	11,00	Put	Bond Future	5443	5	5	5	0.00