



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/01/2021 TO: 07/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	1386 On 28-February-31			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
07/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	2025 On 04-February-21			Bond Future	147.33	146.8112	147.3350	146.8112	7,208.00
07/01/2021	2025 On 06-May-21			Bond Future	148.87	148.3449	148.8738	148.3449	0.00
07/01/2021	2025 On 05-August-21			Bond Future	149.00	148.4697	149.0041	148.4697	0.00
07/01/2021	2025 On 04-November-21			Bond Future	150.64	150.1017	150.6419	150.1017	0.00
07/01/2021	2029 On 04-February-21			Bond Future	104.02	103.2441	104.0192	103.2441	2,182.00
07/01/2021	2029 On 06-May-21			Bond Future	103.97	103.1834	103.9663	103.1834	0.00
07/01/2021	2029 On 05-August-21			Bond Future	105.13	104.3350	105.1265	104.3350	0.00
07/01/2021	2029 On 04-November-21			Bond Future	105.13	104.3315	105.1315	104.3315	0.00
07/01/2021	2030 On 04-February-21			Bond Future	8.84	95.6888	95.0404	95.6888	104,915.00
07/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2439	3	2	3	0.00
07/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3015	4	3	4	0.00
07/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3248	4	3	4	0.00
07/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	139	0	0	0	1,600.00
07/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1291	2	1	2	800.00
07/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7595	8	8	8	0.00
07/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	286	0	0	0	1,000.00
07/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2396	3	2	3	0.00
07/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2354	3	2	3	0.00
07/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2568	3	3	3	1,600.00
07/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2230	3	2	3	1,000.00
07/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	275	0	0	0	800.00
07/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	3188	3	3	3	0.00
07/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	619	0	1	0	0.00
07/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	571	0	1	0	0.00
07/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	4040	3	4	3	0.00
07/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	497	0	0	0	0.00
07/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	555	0	1	0	0.00
07/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	1197	1	1	1	0.00
07/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	12	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	3137	3	3	3	0.00
07/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	322	0	0	0	2,000.00
07/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	373	0	0	0	4,000.00
07/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	540	0	1	0	0.00
07/01/2021	2030 On 06-May-21			Bond Future	9.04	96.6649	96.0096	96.6649	0.00
07/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	2019	2	2	2	300.00
07/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3299	4	3	4	0.00
07/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9433	10	9	10	0.00
07/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	13830	14	14	14	0.00
07/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3463	4	3	4	300.00
07/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	612	1	1	1	700.00
07/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6435	7	6	7	0.00
07/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3077	3	3	3	0.00
07/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5939	6	6	6	0.00
07/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13740	14	14	14	0.00
07/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10377	11	10	11	0.00
07/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	13785	14	14	14	0.00
07/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	61	0	0	0	0.00
07/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	240	0	0	0	300.00
07/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	2156	2	2	2	0.00
07/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	63	0	0	0	0.00
07/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	937	1	1	1	0.00
07/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2446	2	2	2	0.00
07/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	60	0	0	0	0.00
07/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	337	0	0	0	0.00
07/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2272	2	2	2	700.00
07/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6979	6	7	6	0.00
07/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	1078	1	1	1	700.00
07/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3571	3	4	3	0.00
07/01/2021	2030 On 05-August-21			Bond Future	9.24	93.7151	93.0524	93.7151	0.00
07/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7086	8	7	8	0.00
07/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	651	1	1	1	200.00
07/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2715	3	3	3	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7566	8	8	8	0.00
07/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2314	3	2	3	200.00
07/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14355	15	14	15	0.00
07/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4121	5	4	5	600.00
07/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7491	8	7	8	0.00
07/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7529	8	8	8	0.00
07/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1309	1	1	1	0.00
07/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1322	1	1	1	0.00
07/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	178	0	0	0	600.00
07/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9675	9	10	9	0.00
07/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1475	1	1	1	200.00
07/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4903	5	5	5	0.00
07/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1296	1	1	1	0.00
07/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2978	3	3	3	0.00
07/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4339	4	4	4	0.00
07/01/2021	2030 On 04-November-21			Bond Future	9.44	94.7239	94.0539	94.7239	0.00
07/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2187	2	2	2	300.00
07/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10666	11	11	11	0.00
07/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7539	8	8	8	0.00
07/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7609	8	8	8	0.00
07/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1297	1	1	1	300.00
07/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7574	8	8	8	0.00
07/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1650	1	2	1	0.00
07/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5861	5	6	5	0.00
07/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	753	1	1	1	300.00
07/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1664	2	2	2	0.00
07/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7830	7	8	7	0.00
07/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1636	1	2	1	0.00
07/01/2021	2032 On 04-February-21			Bond Future	9.84	92.9748	92.3593	92.9748	114,916.00
07/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	832	1	1	1	0.00
07/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	30	0	0	0	800.00
07/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	809	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
07/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	855	1	1	1	0.00
07/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	286	0	0	0	800.00
07/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	5906	6	6	6	0.00
07/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	110	0	0	0	800.00
07/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	2165	2	2	2	0.00
07/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3777	3	4	3	0.00
07/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	2246	2	2	2	0.00
07/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6858	6	7	6	0.00
07/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	2205	2	2	2	0.00
07/01/2021	2032 On 06-May-21			Bond Future	10.05	89.7792	89.1573	89.7792	0.00
07/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4070	4	4	4	736.00
07/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11559	12	12	12	0.00
07/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11513	12	12	12	0.00
07/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	13650	14	14	14	0.00
07/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11604	12	12	12	0.00
07/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	287	0	0	0	0.00
07/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	295	0	0	0	0.00
07/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	291	0	0	0	0.00
07/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	142	0	0	0	736.00
07/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2408	2	2	2	0.00
07/01/2021	2032 On 05-August-21			Bond Future	10.26	90.7600	90.1310	90.7600	0.00
07/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	7840	8	8	8	0.00
07/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	7877	8	8	8	0.00
07/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	7914	8	8	8	0.00
07/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1781	2	2	2	0.00
07/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1796	2	2	2	0.00
07/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1812	2	2	2	0.00
07/01/2021	2032 On 04-November-21			Bond Future	10.48	87.5921	86.9562	87.5921	0.00
07/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12617	13	13	13	0.00
07/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1674	2	2	2	700.00
07/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8488	9	8	9	0.00
07/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2679	3	3	3	700.00
07/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8418	9	8	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
07/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8453	9	8	9	0.00
07/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1929	2	2	2	0.00
07/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1960	2	2	2	0.00
07/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8521	8	9	8	0.00
07/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1944	2	2	2	0.00
07/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	746	1	1	1	700.00
07/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6469	6	6	6	0.00
07/01/2021	2033 On 04-February-21			Bond Future	98.85	98.8370	98.8463	98.8370	8,131.00
07/01/2021	2033 On 06-May-21			Bond Future	98.66	98.6540	98.6631	98.6540	0.00
07/01/2021	2033 On 05-August-21			Bond Future	99.76	99.7551	99.7640	99.7551	0.00
07/01/2021	2033 On 04-November-21			Bond Future	99.64	99.6268	99.6359	99.6268	0.00
07/01/2021	2037 On 04-February-21			Bond Future	10.86	82.9255	82.4795	82.9255	131,604.00
07/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	354	0	0	0	0.00
07/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6854	7	7	7	300.00
07/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	652	1	1	1	240.00
07/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	22	0	0	0	72.00
07/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	342	0	0	0	0.00
07/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	330	0	0	0	0.00
07/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15801	16	16	16	0.00
07/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1602	2	2	2	0.00
07/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	435	1	0	1	0.00
07/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6482	7	6	7	0.00
07/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3853	4	4	4	72.00
07/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1674	1	2	1	72.00
07/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
07/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4302	4	4	4	0.00
07/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4245	4	4	4	0.00
07/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8477	8	8	8	0.00
07/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	145	0	0	0	240.00
07/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	3180	3	3	3	0.00
07/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	4188	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	116	0	0	0	0.00
07/01/2021	2037 On 06-May-21			Bond Future	11.08	83.7715	83.3207	83.7715	0.00
07/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8953	9	9	9	0.00
07/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8869	9	9	9	0.00
07/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8911	9	9	9	0.00
07/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	1025	1	1	1	0.00
07/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	1049	1	1	1	0.00
07/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	1037	1	1	1	0.00
07/01/2021	2037 On 05-August-21			Bond Future	11.30	80.4306	79.9747	80.4306	0.00
07/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8014	8	8	8	0.00
07/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8085	8	8	8	0.00
07/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8050	8	8	8	0.00
07/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2465	2	2	2	0.00
07/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2484	2	2	2	0.00
07/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2446	2	2	2	0.00
07/01/2021	2037 On 04-November-21			Bond Future	11.52	81.2966	80.8356	81.2966	0.00
07/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9372	10	9	10	0.00
07/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9407	10	9	10	0.00
07/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9443	10	9	10	0.00
07/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2256	2	2	2	0.00
07/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2240	2	2	2	0.00
07/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2272	2	2	2	0.00
07/01/2021	2038 On 04-February-21			Bond Future	110.28	110.2666	110.2772	110.2666	7,805.00
07/01/2021	2038 On 06-May-21			Bond Future	111.43	111.4185	111.4289	111.4185	0.00
07/01/2021	2038 On 05-August-21			Bond Future	110.95	110.9400	110.9502	110.9400	0.00
07/01/2021	2038 On 04-November-21			Bond Future	112.17	112.1595	112.1698	112.1595	0.00
07/01/2021	2040 On 04-February-21			Bond Future	10.98	84.8588	84.5591	84.8588	80,457.00
07/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	344	0	0	0	0.00
07/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	331	0	0	0	0.00
07/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	85	0	0	0	800.00
07/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5312	6	5	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
07/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	175	0	0	0	500.00
07/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4392	5	4	5	0.00
07/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	4	0	0	0	500.00
07/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	357	0	0	0	0.00
07/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	6	0	0	0	800.00
07/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6766	6	7	6	0.00
07/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4371	4	4	4	0.00
07/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11389	11	11	11	0.00
07/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10721	10	11	10	0.00
07/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	466	0	0	0	500.00
07/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	310	0	0	0	800.00
07/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4495	4	4	4	0.00
07/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5545	5	6	5	0.00
07/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4433	4	4	4	0.00
07/01/2021	2040 On 06-May-21			Bond Future	11.19	85.7245	85.4215	85.7245	0.00
07/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13201	13	13	13	0.00
07/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8856	9	9	9	0.00
07/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8899	9	9	9	0.00
07/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2547	3	3	3	300.00
07/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5169	5	5	5	300.00
07/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8943	9	9	9	0.00
07/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1208	1	1	1	0.00
07/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2630	3	3	3	0.00
07/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	5030	5	5	5	0.00
07/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1221	1	1	1	0.00
07/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1235	1	1	1	0.00
07/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	391	0	0	0	300.00
07/01/2021	2040 On 05-August-21			Bond Future	11.41	82.1547	81.8481	82.1547	0.00
07/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5224	5	5	5	900.00
07/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18266	19	18	19	0.00
07/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8917	9	9	9	0.00
07/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3608	4	4	4	900.00
07/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8875	9	9	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
07/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8833	9	9	9	0.00
07/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2370	2	2	2	0.00
07/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	6015	6	6	6	0.00
07/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2399	2	2	2	0.00
07/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	294	0	0	0	900.00
07/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2384	2	2	2	0.00
07/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4335	4	4	4	0.00
07/01/2021	2040 On 04-November-21			Bond Future	11.63	83.0392	82.7293	83.0392	0.00
07/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9840	10	10	10	0.00
07/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9803	10	10	10	0.00
07/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9766	10	10	10	0.00
07/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2391	2	2	2	0.00
07/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2374	2	2	2	0.00
07/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2357	2	2	2	0.00
07/01/2021	2044 On 04-February-21			Bond Future	11.05	81.5109	81.1384	81.5109	51,773.00
07/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	221	0	0	0	0.00
07/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	164	0	0	0	0.00
07/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	212	0	0	0	0.00
07/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	7	0	0	0	265.00
07/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	230	0	0	0	0.00
07/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	53	0	0	0	0.00
07/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	1067	1	1	1	0.00
07/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5349	5	5	5	0.00
07/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7631	7	8	7	0.00
07/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5281	5	5	5	0.00
07/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2566	2	3	2	265.00
07/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5764	5	6	5	265.00
07/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10739	10	11	10	0.00
07/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5213	5	5	5	0.00
07/01/2021	2044 On 06-May-21			Bond Future	11.26	82.3425	81.9659	82.3425	0.00
07/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2035	2	2	2	3,100.00
07/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8695	9	9	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
07/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4079	4	4	4	3,100.00
07/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6290	7	6	7	0.00
07/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3222	3	3	3	0.00
07/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4261	4	4	4	0.00
07/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5816	6	6	6	0.00
07/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8910	9	9	9	0.00
07/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8652	9	9	9	0.00
07/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8609	9	9	9	0.00
07/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1333	1	1	1	0.00
07/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1319	1	1	1	0.00
07/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1236	1	1	1	3,100.00
07/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2361	2	2	2	3,100.00
07/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3308	3	3	3	3,100.00
07/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2153	2	2	2	0.00
07/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1305	1	1	1	0.00
07/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3457	3	3	3	0.00
07/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4291	4	4	4	3,100.00
07/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5939	6	6	6	0.00
07/01/2021	2044 On 05-August-21			Bond Future	11.47	78.8608	78.4800	78.8608	0.00
07/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9084	9	9	9	0.00
07/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9122	9	9	9	0.00
07/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9160	9	9	9	0.00
07/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2285	2	2	2	0.00
07/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2303	2	2	2	0.00
07/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2321	2	2	2	0.00
07/01/2021	2044 On 04-November-21			Bond Future	11.68	79.7099	79.3248	79.7099	0.00
07/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9571	10	10	10	0.00
07/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9607	10	10	10	0.00
07/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9643	10	10	10	0.00
07/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2461	2	2	2	0.00
07/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2479	2	2	2	0.00
07/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2496	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
07/01/2021	2046 On 04-February-21			Bond Future	99.87	99.8642	99.8739	99.8642	14,890.00
07/01/2021	2046 On 06-May-21			Bond Future	99.13	99.1173	99.1269	99.1173	0.00
07/01/2021	2046 On 05-August-21			Bond Future	100.23	100.2238	100.2332	100.2238	0.00
07/01/2021	2046 On 04-November-21			Bond Future	99.53	99.5180	99.5273	99.5180	0.00
07/01/2021	2050 On 04-February-21			Bond Future	100.71	100.6992	100.7088	100.6992	11,025.00
07/01/2021	2050 On 06-May-21			Bond Future	101.76	101.7511	101.7607	101.7511	0.00
07/01/2021	2050 On 05-August-21			Bond Future	100.97	100.9587	100.9681	100.9587	0.00
07/01/2021	2050 On 04-November-21			Bond Future	102.08	102.0684	102.0779	102.0684	0.00
07/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	AL37 On 04-February-21			Index Future	788.88	792.3650	788.8770	792.3650	0.00
07/01/2021	AL37 On 06-May-21			Index Future	796.92	800.4460	796.9200	800.4460	0.00
07/01/2021	AL37 On 05-August-21			Index Future	805.53	809.0910	805.5250	809.0910	0.00
07/01/2021	AL37 On 04-November-21			Index Future	814.28	817.8850	814.2800	817.8850	0.00
07/01/2021	AL7T On 04-February-21			Index Future	867.27	873.1550	867.2670	873.1550	0.00
07/01/2021	AL7T On 06-May-21			Index Future	876.11	882.0600	876.1100	882.0600	0.00
07/01/2021	AL7T On 05-August-21			Index Future	885.57	891.5870	885.5700	891.5870	0.00
07/01/2021	AL7T On 04-November-21			Index Future	895.20	901.2780	895.1950	901.2780	0.00
07/01/2021	ALBI On 04-February-21			Index Future	758.90	762.3600	758.9020	762.3600	236.00
07/01/2021	ALBI On 06-May-21			Index Future	766.64	770.1350	766.6400	770.1350	0.00
07/01/2021	ALBI On 05-August-21			Index Future	774.92	778.4530	774.9180	778.4530	0.00
07/01/2021	ALBI On 04-November-21			Index Future	783.34	786.9140	783.3390	786.9140	0.00
07/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C007 On 31-January-37			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
07/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C214 On 28-February-41			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
07/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2021	ES33 On 04-February-21			Bond Future	11.48	77.2475	76.8846	77.2475	350.00
07/01/2021	ES33 On 06-May-21			Bond Future	11.73	74.2615	73.8947	74.2615	0.00
07/01/2021	ES33 On 05-August-21			Bond Future	12.00	75.0727	74.7017	75.0727	0.00
07/01/2021	ES33 On 04-November-21			Bond Future	12.27	72.1061	71.7311	72.1061	0.00
07/01/2021	ES42 On 04-February-21			Bond Future	11.97	76.2271	75.9418	76.2271	4,779.00
07/01/2021	ES42 On 06-May-21			Bond Future	12.22	72.7470	72.4585	72.7470	0.00
07/01/2021	ES42 On 05-August-21			Bond Future	12.47	73.5422	73.2504	73.5422	0.00
07/01/2021	ES42 On 04-November-21			Bond Future	12.73	70.0761	69.7811	70.0761	0.00
07/01/2021	GOVI On 04-February-21			GOVI	749.97	753.4500	749.9670	753.4500	957.00
07/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	0	3	0	3	0.00
07/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	0	3	0	3	0.00
07/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	0	2	0	2	0.00
07/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	9930	0	1	0	0.00
07/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	9730	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
07/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	9830	0	1	0	0.00
07/01/2021	GOVI On 06-May-21			GOVI	757.61	761.1340	757.6140	761.1340	0.00
07/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	789240	82	79	82	0.00
07/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	789340	82	79	82	0.00
07/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	789440	82	79	82	0.00
07/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 05-August-21			GOVI	765.79	769.3550	765.7940	769.3550	0.00
07/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	466440	50	47	50	0.00
07/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	466540	50	47	50	0.00
07/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	466640	50	47	50	0.00
07/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 04-November-21			GOVI	774.12	777.7170	774.1170	777.7170	0.00
07/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	456970	49	46	49	0.00
07/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	457170	49	46	49	0.00
07/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	457070	49	46	49	0.00
07/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2021	IGOV On 04-February-21			Index Future	269.64	269.2250	269.6350	269.2250	1,090.00
07/01/2021	IGOV On 06-May-21			Index Future	272.45	272.0380	272.4510	272.0380	18.00
07/01/2021	IGOV On 05-August-21			Index Future	275.46	275.0420	275.4590	275.0420	0.00
07/01/2021	IGOV On 04-November-21			Index Future	278.52	278.0960	278.5180	278.0960	0.00
07/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
07/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.38	90.3700	90.3800	90.3700	0.00
07/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.28	89.2500	89.2800	89.2500	0.00
07/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.47	90.4300	90.4700	90.4300	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.82	89.7600	89.8200	89.7600	0.00
07/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.84	89.7600	89.8400	89.7600	0.00
07/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.88	92.7900	92.8800	92.7900	0.00
07/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.27	93.1600	93.2700	93.1600	0.00
07/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.56	85.4300	85.5600	85.4300	0.00
07/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.00	90.8700	91.0000	90.8700	0.00
07/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.66	77.3900	77.6600	77.3900	0.00
07/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.08	73.7900	74.0800	73.7900	0.00
07/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.40	72.0900	72.4000	72.0900	0.00
07/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.35	74.0300	74.3500	74.0300	0.00
07/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.33	78.0100	78.3300	78.0100	0.00
07/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.78	76.4500	76.7800	76.4500	0.00
07/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.83	78.5200	78.8300	78.5200	0.00
07/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.66	84.3700	84.6600	84.3700	0.00
07/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.07	84.7700	85.0700	84.7700	0.00
07/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.03	77.7200	78.0300	77.7200	0.00
07/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.99	85.6600	85.9900	85.6600	0.00
07/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
07/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.47	96.5600	96.5300	96.5600	0.00
07/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.47	96.5750	96.5350	96.5750	0.00
07/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.41	96.6500	96.5900	96.6500	0.00
07/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.40	96.6500	96.6000	96.6500	0.00
07/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.39	96.6750	96.6150	96.6750	0.00
07/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.41	96.6500	96.5900	96.6500	30,000.00
07/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.57	96.4950	96.4350	96.4950	0.00
07/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.57	96.5000	96.4300	96.5000	0.00
07/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.89	96.1800	96.1100	96.1800	0.00
07/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.90	96.1100	96.1050	96.1100	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
07/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.40	95.6150	95.6050	95.6150	0.00
07/01/2021	R023 On 04-February-21			Bond Future	4.52	109.7613	109.7314	109.7613	31,397.00
07/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3575	4	4	4	0.00
07/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3556	4	4	4	0.00
07/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3595	4	4	4	0.00
07/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R023 On 06-May-21			Bond Future	4.58	106.9747	106.9442	106.9747	0.00
07/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5147	5	5	5	0.00
07/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5130	5	5	5	0.00
07/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5163	5	5	5	0.00
07/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R023 On 05-August-21			Bond Future	4.61	108.1427	108.1116	108.1427	0.00
07/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1273	1	1	1	0.00
07/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1261	1	1	1	0.00
07/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1249	1	1	1	0.00
07/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	211	0	0	0	0.00
07/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	208	0	0	0	0.00
07/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	205	0	0	0	0.00
07/01/2021	R023 On 04-November-21			Bond Future	4.66	105.3992	105.3677	105.3992	0.00
07/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	761	1	1	1	0.00
07/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	753	1	1	1	0.00
07/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	745	1	1	1	0.00
07/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	429	0	0	0	0.00
07/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	425	0	0	0	0.00
07/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	420	0	0	0	0.00
07/01/2021	R035 On 04-February-21			Bond Future	10.62	91.7914	91.3419	91.7914	96,768.00
07/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	342	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
07/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	452	1	0	1	0.00
07/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	330	0	0	0	0.00
07/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	318	0	0	0	0.00
07/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3810	4	4	4	0.00
07/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	528	0	1	0	650.00
07/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4264	4	4	4	0.00
07/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3703	3	4	3	650.00
07/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	4206	4	4	4	0.00
07/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	4148	4	4	4	0.00
07/01/2021	R035 On 06-May-21			Bond Future	10.84	88.2545	87.8002	88.2545	0.00
07/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4249	5	4	5	0.00
07/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9662	10	10	10	0.00
07/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8227	9	8	9	0.00
07/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9706	10	10	10	0.00
07/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4623	5	5	5	600.00
07/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12191	13	12	13	0.00
07/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2232	2	2	2	600.00
07/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3426	4	3	4	1,650.00
07/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5288	6	5	6	0.00
07/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2641	3	3	3	0.00
07/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1417	2	1	2	500.00
07/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6241	7	6	7	0.00
07/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11552	12	12	12	0.00
07/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1835	2	2	2	793.00
07/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9751	10	10	10	0.00
07/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	810	1	1	1	0.00
07/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	800	1	1	1	0.00
07/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	478	0	0	0	1,650.00
07/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5773	5	6	5	0.00
07/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1902	2	2	2	1,650.00
07/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	397	0	0	0	600.00
07/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	5096	5	5	5	0.00
07/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4514	4	5	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6656	6	7	6	0.00
07/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2320	2	2	2	793.00
07/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	790	1	1	1	0.00
07/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3620	3	4	3	0.00
07/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1191	1	1	1	793.00
07/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2933	3	3	3	500.00
07/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2689	3	3	3	0.00
07/01/2021	R035 On 05-August-21			Bond Future	11.06	89.2183	88.7588	89.2183	0.00
07/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3605	4	4	4	0.00
07/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1775	2	2	2	100.00
07/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
07/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
07/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5517	6	6	6	0.00
07/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
07/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49332	49	49	49	0.00
07/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3659	3	4	3	100.00
07/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49449	49	49	49	0.00
07/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49565	49	50	49	0.00
07/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5440	5	5	5	100.00
07/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8570	8	9	8	0.00
07/01/2021	R035 On 04-November-21			Bond Future	11.29	85.7041	85.2396	85.7041	0.00
07/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14106	15	14	15	0.00
07/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2126	2	2	2	782.00
07/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6362	7	6	7	0.00
07/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9134	9	9	9	0.00
07/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9170	10	9	10	0.00
07/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2994	3	3	3	400.00
07/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4223	4	4	4	0.00
07/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9206	10	9	10	0.00
07/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1938	2	2	2	400.00
07/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3695	4	4	4	782.00
07/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2270	2	2	2	0.00
07/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5510	5	6	5	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8843	9	9	9	0.00
07/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9394	9	9	9	0.00
07/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	7159	7	7	7	0.00
07/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2287	2	2	2	0.00
07/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2303	2	2	2	0.00
07/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	811	1	1	1	400.00
07/01/2021	R186 On 04-February-21			Bond Future	6.76	119.8058	119.2742	119.8058	79,392.00
07/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	2923	3	3	3	0.00
07/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6335	7	6	7	0.00
07/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7169	8	7	8	0.00
07/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7120	8	7	8	0.00
07/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7071	8	7	8	0.00
07/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	116	0	0	0	0.00
07/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	2	0	0	0	15,177.00
07/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	1	0	0	0	0.00
07/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	1	0	0	0	0.00
07/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	1	0	0	0	0.00
07/01/2021	R186 On 06-May-21			Bond Future	6.92	121.0276	120.4903	121.0276	0.00
07/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3069	3	3	3	0.00
07/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	17604	18	18	18	0.00
07/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17563	18	18	18	0.00
07/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17522	18	18	18	0.00
07/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
07/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	1152	1	1	1	15,177.00
07/01/2021	R186 On 05-August-21			Bond Future	7.07	117.0677	116.5242	117.0677	0.00
07/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7572	8	8	8	0.00
07/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7533	8	8	8	0.00
07/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7495	8	7	8	0.00
07/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	392	0	0	0	0.00
07/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	386	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
07/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	381	0	0	0	0.00
07/01/2021	R186 On 04-November-21			Bond Future	7.24	118.3276	117.7782	118.3276	0.00
07/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5152	6	5	6	0.00
07/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5091	5	5	5	0.00
07/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5122	6	5	6	0.00
07/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1260	1	1	1	0.00
07/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1273	1	1	1	0.00
07/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1247	1	1	1	0.00
07/01/2021	R197 On 04-February-21			Bond Future	318.16	318.1555	318.1603	318.1555	2,433.00
07/01/2021	R197 On 06-May-21			Bond Future	321.48	321.4791	321.4832	321.4791	0.00
07/01/2021	R197 On 05-August-21			Bond Future	317.06	317.0617	317.0649	317.0617	0.00
07/01/2021	R197 On 04-November-21			Bond Future	320.55	320.5471	320.5502	320.5471	0.00
07/01/2021	R202 On 04-February-21			Bond Future	218.95	218.4905	218.9531	218.4905	7,883.00
07/01/2021	R202 On 06-May-21			Bond Future	221.24	220.7729	221.2400	220.7729	0.00
07/01/2021	R202 On 05-August-21			Bond Future	219.46	218.9848	219.4564	218.9848	0.00
07/01/2021	R202 On 04-November-21			Bond Future	221.87	221.3920	221.8685	221.3920	0.00
07/01/2021	R209 On 04-February-21			Bond Future	10.46	70.9739	70.5787	70.9739	26,185.00
07/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	617	1	1	1	0.00
07/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	600	1	1	1	0.00
07/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	635	1	1	1	0.00
07/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2647	2	3	2	0.00
07/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2732	2	3	2	0.00
07/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2689	2	3	2	0.00
07/01/2021	R209 On 06-May-21			Bond Future	10.65	68.5585	68.1591	68.5585	5,250.00
07/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	3073	3	3	3	0.00
07/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6417	7	6	7	0.00
07/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8768	9	9	9	0.00
07/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2189	2	2	2	5,325.00
07/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5157	5	5	5	0.00
07/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2424	0	2	0	1,000.00
07/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1209	1	1	1	8,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4295	5	4	5	0.00
07/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1654	2	2	2	0.00
07/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8806	9	9	9	0.00
07/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8730	9	9	9	0.00
07/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8692	9	9	9	0.00
07/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	719	1	1	1	0.00
07/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	710	1	1	1	0.00
07/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	694	1	1	1	9,150.00
07/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2408	2	2	2	3,500.00
07/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5454	5	5	5	0.00
07/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6540	6	7	6	0.00
07/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1951	2	2	2	9,150.00
07/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	702	1	1	1	0.00
07/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1429	1	1	1	3,750.00
07/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4503	4	5	4	0.00
07/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3380	3	3	3	6,250.00
07/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	4157	0	4	0	0.00
07/01/2021	R209 On 05-August-21			Bond Future	10.85	69.3073	68.9034	69.3073	0.00
07/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7095	7	7	7	0.00
07/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7063	7	7	7	0.00
07/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7126	7	7	7	0.00
07/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2176	2	2	2	0.00
07/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2210	2	2	2	0.00
07/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2193	2	2	2	0.00
07/01/2021	R209 On 04-November-21			Bond Future	11.04	66.9133	66.5050	66.9133	1,000.00
07/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1326	1	1	1	2,000.00
07/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7912	8	8	8	0.00
07/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3069	3	3	3	0.00
07/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7369	8	7	8	0.00
07/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7943	8	8	8	0.00
07/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7882	8	8	8	0.00
07/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2258	2	2	2	0.00
07/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2576	2	3	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2274	2	2	2	0.00
07/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2290	2	2	2	0.00
07/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	6043	6	6	6	2,000.00
07/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10282	10	10	10	0.00
07/01/2021	R210 On 04-February-21			Bond Future	193.73	193.0972	193.7331	193.0972	1,213.00
07/01/2021	R210 On 06-May-21			Bond Future	193.04	192.4008	193.0429	192.4008	0.00
07/01/2021	R210 On 05-August-21			Bond Future	195.20	194.5485	195.1972	194.5485	0.00
07/01/2021	R210 On 04-November-21			Bond Future	194.60	193.9468	194.6024	193.9468	0.00
07/01/2021	R212 On 04-February-21			Bond Future	169.95	169.9261	169.9533	169.9261	5,730.00
07/01/2021	R212 On 06-May-21			Bond Future	171.73	171.7013	171.7285	171.7013	0.00
07/01/2021	R212 On 05-August-21			Bond Future	171.31	171.2853	171.3123	171.2853	0.00
07/01/2021	R212 On 04-November-21			Bond Future	173.20	173.1681	173.1953	173.1681	0.00
07/01/2021	R213 On 04-February-21			Bond Future	9.33	88.8265	88.1613	88.8265	8,858.00
07/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1554	2	2	2	0.00
07/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1522	2	2	2	0.00
07/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1489	2	1	2	0.00
07/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	1119	1	1	1	0.00
07/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	1094	1	1	1	0.00
07/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	1069	1	1	1	0.00
07/01/2021	R213 On 06-May-21			Bond Future	9.52	86.2043	85.5322	86.2043	0.00
07/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12245	13	12	13	0.00
07/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12201	13	12	13	0.00
07/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12288	13	12	13	0.00
07/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	136	0	0	0	0.00
07/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	141	0	0	0	0.00
07/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	139	0	0	0	0.00
07/01/2021	R213 On 05-August-21			Bond Future	9.71	87.1457	86.4660	87.1457	0.00
07/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7172	8	7	8	0.00
07/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4959	5	5	5	0.00
07/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7455	8	7	8	0.00
07/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2670	3	3	3	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
07/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7419	8	7	8	0.00
07/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7384	8	7	8	0.00
07/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1524	1	2	1	0.00
07/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1510	1	2	1	0.00
07/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2673	2	3	2	200.00
07/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4736	4	5	4	0.00
07/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1496	1	1	1	0.00
07/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1611	1	2	1	200.00
07/01/2021	R213 On 04-November-21			Bond Future	9.92	84.5544	83.8673	84.5544	0.00
07/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7733	8	8	8	0.00
07/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7699	8	8	8	0.00
07/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7766	8	8	8	0.00
07/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1789	2	2	2	0.00
07/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1775	2	2	2	0.00
07/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1760	2	2	2	0.00
07/01/2021	R214 On 04-February-21			Bond Future	10.83	67.9972	67.7156	67.9972	15,327.00
07/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	428	1	0	1	0.00
07/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	415	0	0	0	0.00
07/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	441	1	0	1	0.00
07/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3470	3	3	3	0.00
07/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3569	3	4	3	0.00
07/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3519	3	4	3	0.00
07/01/2021	R214 On 06-May-21			Bond Future	11.02	65.4146	65.1300	65.4146	0.00
07/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7601	8	8	8	0.00
07/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7565	8	8	8	0.00
07/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7530	8	8	8	0.00
07/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1165	1	1	1	0.00
07/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1153	1	1	1	0.00
07/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1141	1	1	1	0.00
07/01/2021	R214 On 05-August-21			Bond Future	11.21	66.1290	65.8411	66.1290	0.00
07/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6720	7	7	7	0.00
07/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6754	7	7	7	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
07/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6685	7	7	7	0.00
07/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2513	2	3	2	0.00
07/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2543	2	3	2	0.00
07/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2528	2	3	2	0.00
07/01/2021	R214 On 04-November-21			Bond Future	11.41	63.5637	63.2726	63.5637	0.00
07/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7862	8	8	8	0.00
07/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7829	8	8	8	0.00
07/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7795	8	8	8	0.00
07/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2560	2	3	2	0.00
07/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2534	2	3	2	0.00
07/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2547	2	3	2	0.00
07/01/2021	R248 On 04-February-21			Bond Future	10.95	85.2399	84.9636	85.2399	116,103.00
07/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	476	1	0	1	0.00
07/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1240	1	1	1	2,140.00
07/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4316	5	4	5	0.00
07/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	22	0	0	0	2,140.00
07/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	459	1	0	1	0.00
07/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	443	1	0	1	0.00
07/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	1093	1	1	1	0.00
07/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4073	4	4	4	0.00
07/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	4012	4	4	4	0.00
07/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	505	0	1	0	0.00
07/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2524	2	3	2	0.00
07/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9055	9	9	9	0.00
07/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3951	4	4	4	0.00
07/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2302	2	2	2	0.00
07/01/2021	R248 On 06-May-21			Bond Future	11.14	81.6992	81.4199	81.6992	0.00
07/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8968	9	9	9	0.00
07/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8924	9	9	9	0.00
07/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9012	9	9	9	0.00
07/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1239	1	1	1	0.00
07/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1267	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
07/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1253	1	1	1	0.00
07/01/2021	R248 On 05-August-21			Bond Future	11.33	82.5914	82.3089	82.5914	0.00
07/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9499	10	9	10	0.00
07/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9459	10	9	10	0.00
07/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9538	10	10	10	0.00
07/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2236	2	2	2	0.00
07/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2218	2	2	2	0.00
07/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2201	2	2	2	0.00
07/01/2021	R248 On 04-November-21			Bond Future	11.53	79.0690	78.7833	79.0690	0.00
07/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10035	10	10	10	0.00
07/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10073	10	10	10	0.00
07/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10110	10	10	10	0.00
07/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2285	2	2	2	0.00
07/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2302	2	2	2	0.00
07/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2319	2	2	2	0.00