



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: 07/06/2021 TO: 07/06/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	2025 On 05-August-21			Bond Future	153.69	153.5030	153.6898	153.5030	5,211.00
07/06/2021	2025 On 04-November-21			Bond Future	155.41	155.2200	155.4084	155.2200	0.00
07/06/2021	2025 On 03-February-22			Bond Future	155.68	155.4848	155.6752	155.4848	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
07/06/2021	2025 On 05-May-22			Bond Future	157.55	157.3602	157.5526	157.3602	0.00
07/06/2021	2029 On 05-August-21			Bond Future	114.09	114.4755	114.0891	114.4755	3,031.00
07/06/2021	2029 On 04-November-21			Bond Future	114.21	114.6051	114.2140	114.6051	0.00
07/06/2021	2029 On 03-February-22			Bond Future	115.56	115.9513	115.5554	115.9513	0.00
07/06/2021	2029 On 05-May-22			Bond Future	115.77	116.1744	115.7736	116.1744	0.00
07/06/2021	2030 On 05-August-21			Bond Future	8.85	94.9721	95.2181	94.9721	100,984.00
07/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	8548	8	9	8	0.00
07/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1131	1	1	1	5,000.00
07/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4304	4	4	4	0.00
07/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5390	5	5	5	0.00
07/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2281	2	2	2	600.00
07/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7931	8	8	8	0.00
07/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	196	0	0	0	200.00
07/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	8501	8	9	8	0.00
07/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8453	8	8	8	0.00
07/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7227	7	7	7	0.00
07/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1928	2	2	2	479.00
07/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	4097	4	4	4	600.00
07/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16344	16	16	16	0.00
07/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	2944	0	3	0	0.00
07/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1791	2	2	2	200.00
07/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7055	7	7	7	0.00
07/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1283	0	1	0	7,500.00
07/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3171	3	3	3	0.00
07/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	1	0	0	0	600.00
07/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	154	0	0	0	200.00
07/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2214	2	2	2	0.00
07/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	119	0	0	0	0.00
07/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	116	0	0	0	0.00
07/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1739	2	2	2	0.00
07/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	788	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
07/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	471	1	0	1	479.00
07/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2066	2	2	2	0.00
07/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	724	1	1	1	0.00
07/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	218	0	0	0	479.00
07/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	113	0	0	0	0.00
07/06/2021	2030 On 04-November-21			Bond Future	9.03	96.0118	96.2602	96.0118	0.00
07/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2236	2	2	2	300.00
07/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12282	12	12	12	0.00
07/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	8729	9	9	9	0.00
07/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5856	6	6	6	29.00
07/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8646	8	9	8	0.00
07/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	11500	11	12	11	0.00
07/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3409	3	3	3	29.00
07/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1230	1	1	1	300.00
07/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8688	8	9	8	0.00
07/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	557	1	1	1	0.00
07/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	565	1	1	1	0.00
07/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3704	4	4	4	0.00
07/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	162	0	0	0	300.00
07/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5557	6	6	6	0.00
07/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2502	3	3	3	0.00
07/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	550	1	1	1	0.00
07/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	215	0	0	0	29.00
07/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1244	1	1	1	0.00
07/06/2021	2030 On 03-February-22			Bond Future	9.22	93.1128	93.3639	93.1128	0.00
07/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4490	4	4	4	1,000.00
07/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	9011	9	9	9	0.00
07/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	5072	5	5	5	0.00
07/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3972	4	4	4	0.00
07/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	4002	4	4	4	0.00
07/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2447	2	2	2	1,000.00
07/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3739	4	4	4	0.00
07/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1546	1	2	1	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	4031	4	4	4	0.00
07/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2842	3	3	3	0.00
07/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3074	3	3	3	101.00
07/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6119	6	6	6	0.00
07/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4465	5	4	5	0.00
07/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2864	3	3	3	0.00
07/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2887	3	3	3	0.00
07/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2177	2	2	2	101.00
07/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	858	1	1	1	1,000.00
07/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2521	3	3	3	0.00
07/06/2021	2030 On 05-May-22			Bond Future	9.42	94.2154	94.4693	94.2154	0.00
07/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2394	2	2	2	1,800.00
07/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8994	9	9	9	0.00
07/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3487	3	3	3	0.00
07/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	6029	6	6	6	0.00
07/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5995	6	6	6	0.00
07/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1203	1	1	1	1,800.00
07/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5214	5	5	5	0.00
07/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	6063	6	6	6	0.00
07/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1647	2	2	2	1,073.00
07/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8110	8	8	8	0.00
07/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2139	2	2	2	0.00
07/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5192	5	5	5	0.00
07/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2169	2	2	2	0.00
07/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2154	2	2	2	0.00
07/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3871	4	4	4	1,073.00
07/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6719	7	7	7	0.00
07/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2565	3	3	3	1,073.00
07/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1153	1	1	1	1,800.00
07/06/2021	2032 On 05-August-21			Bond Future	9.53	94.0900	94.5491	94.0900	118,592.00
07/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	10585	10	11	10	0.00
07/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	10535	10	11	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
07/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	10636	10	11	10	0.00
07/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	85	0	0	0	0.00
07/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	89	0	0	0	0.00
07/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	87	0	0	0	0.00
07/06/2021	2032 On 04-November-21			Bond Future	9.71	90.9747	91.4385	90.9747	21.00
07/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2292	2	2	2	700.00
07/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	16434	16	16	16	0.00
07/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11458	11	11	11	0.00
07/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3733	4	4	4	700.00
07/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11413	11	11	11	0.00
07/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11368	11	11	11	0.00
07/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	417	0	0	0	0.00
07/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	428	0	0	0	0.00
07/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	81	0	0	0	700.00
07/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	422	0	0	0	0.00
07/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3042	3	3	3	0.00
07/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4656	5	5	5	0.00
07/06/2021	2032 On 03-February-22			Bond Future	9.91	92.0223	92.4912	92.0223	0.00
07/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5347	5	5	5	0.00
07/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	3090	3	3	3	210.00
07/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7613	7	8	7	0.00
07/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1974	2	2	2	97.00
07/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5698	5	6	5	0.00
07/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1577	1	2	1	198.00
07/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5663	5	6	5	0.00
07/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4641	4	5	4	0.00
07/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8349	8	8	8	0.00
07/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5988	6	6	6	0.00
07/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2984	3	3	3	400.00
07/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6475	6	6	6	0.00
07/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3621	3	4	3	0.00
07/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5627	5	6	5	0.00
07/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5592	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
07/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2659	3	3	3	0.00
07/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2638	3	3	3	0.00
07/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4198	4	4	4	198.00
07/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7690	8	8	8	0.00
07/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2210	2	2	2	97.00
07/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2597	3	3	3	198.00
07/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2441	3	2	3	210.00
07/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2807	3	3	3	400.00
07/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4935	5	5	5	0.00
07/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1556	2	2	2	210.00
07/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3295	4	3	4	97.00
07/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6630	7	7	7	0.00
07/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2617	3	3	3	0.00
07/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1776	2	2	2	400.00
07/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4800	5	5	5	0.00
07/06/2021	2032 On 05-May-22			Bond Future	10.11	88.9651	89.4395	88.9651	0.00
07/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7385	7	7	7	0.00
07/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7310	7	7	7	0.00
07/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7347	7	7	7	0.00
07/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2302	2	2	2	0.00
07/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2317	2	2	2	0.00
07/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2287	2	2	2	0.00
07/06/2021	2033 On 05-August-21			Bond Future	108.62	108.4886	108.6217	108.4886	9,059.00
07/06/2021	2033 On 04-November-21			Bond Future	108.61	108.4763	108.6107	108.4763	0.00
07/06/2021	2033 On 03-February-22			Bond Future	109.89	109.7506	109.8862	109.7506	0.00
07/06/2021	2033 On 05-May-22			Bond Future	109.96	109.8184	109.9556	109.8184	0.00
07/06/2021	2037 On 05-August-21			Bond Future	10.30	85.9031	86.4788	85.9031	128,108.00
07/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	12127	12	12	12	0.00
07/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	12179	12	12	12	0.00
07/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	12232	12	12	12	0.00
07/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	93	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
07/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	91	0	0	0	0.00
07/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	89	0	0	0	0.00
07/06/2021	2037 On 04-November-21			Bond Future	10.48	86.8436	87.4253	86.8436	0.00
07/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	14103	14	14	14	0.00
07/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	14057	14	14	14	0.00
07/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11687	11	12	11	0.00
07/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7993	8	8	8	600.00
07/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	14150	14	14	14	0.00
07/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	362	0	0	0	0.00
07/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	687	1	1	1	600.00
07/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1597	2	2	2	0.00
07/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	367	0	0	0	0.00
07/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	357	0	0	0	0.00
07/06/2021	2037 On 03-February-22			Bond Future	10.66	83.5890	84.1772	83.5890	0.00
07/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7529	7	8	7	0.00
07/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7488	7	7	7	0.00
07/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7447	7	7	7	0.00
07/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2513	3	3	3	0.00
07/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2550	3	3	3	0.00
07/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2531	3	3	3	0.00
07/06/2021	2037 On 05-May-22			Bond Future	10.86	84.5791	85.1741	84.5791	0.00
07/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8550	8	9	8	0.00
07/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8469	8	8	8	0.00
07/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8510	8	9	8	0.00
07/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2646	3	3	3	0.00
07/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2678	3	3	3	0.00
07/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2662	3	3	3	0.00
07/06/2021	2038 On 05-August-21			Bond Future	120.88	121.3392	120.8810	121.3392	7,713.00
07/06/2021	2038 On 04-November-21			Bond Future	122.23	122.6965	122.2327	122.6965	0.00
07/06/2021	2038 On 03-February-22			Bond Future	121.92	122.3846	121.9152	122.3846	0.00
07/06/2021	2038 On 05-May-22			Bond Future	123.39	123.8610	123.3858	123.8610	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
07/06/2021	2040 On 05-August-21			Bond Future	10.46	87.7295	88.4198	87.7295	86,242.00
07/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	7993	7	8	7	900.00
07/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	24545	24	25	24	0.00
07/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	13202	13	13	13	0.00
07/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	13147	12	13	12	0.00
07/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	13092	12	13	12	0.00
07/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	5303	5	5	5	900.00
07/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1138	1	1	1	0.00
07/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	82	0	0	0	0.00
07/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	86	0	0	0	0.00
07/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	532	1	1	1	0.00
07/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
07/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	84	0	0	0	0.00
07/06/2021	2040 On 04-November-21			Bond Future	10.64	88.6900	89.3876	88.6900	0.00
07/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	14564	14	15	14	0.00
07/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	14515	14	15	14	0.00
07/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	14467	14	14	14	0.00
07/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	433	1	0	1	0.00
07/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	428	1	0	1	0.00
07/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	422	0	0	0	0.00
07/06/2021	2040 On 03-February-22			Bond Future	10.82	85.2065	85.9118	85.2065	0.00
07/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7758	7	8	7	0.00
07/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7715	7	8	7	0.00
07/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7802	7	8	7	0.00
07/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2725	3	3	3	0.00
07/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2705	3	3	3	0.00
07/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2685	3	3	3	0.00
07/06/2021	2040 On 05-May-22			Bond Future	11.01	86.2158	86.9294	86.2158	0.00
07/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	2092	2	2	2	1,200.00
07/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8699	8	9	8	0.00
07/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8657	8	9	8	0.00
07/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3827	4	4	4	1,200.00
07/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	13505	13	14	13	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
07/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8741	8	9	8	0.00
07/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2890	3	3	3	0.00
07/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1320	1	1	1	1,200.00
07/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2909	3	3	3	0.00
07/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6869	7	7	7	0.00
07/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2927	3	3	3	0.00
07/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10774	11	11	11	0.00
07/06/2021	2044 On 05-August-21			Bond Future	10.51	84.5574	85.2221	84.5574	60,047.00
07/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13634	13	14	13	0.00
07/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	13580	13	14	13	0.00
07/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13688	13	14	13	0.00
07/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	71	0	0	0	0.00
07/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	73	0	0	0	0.00
07/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	74	0	0	0	0.00
07/06/2021	2044 On 04-November-21			Bond Future	10.67	85.4832	86.1549	85.4832	0.00
07/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	14415	14	14	14	0.00
07/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	14367	14	14	14	0.00
07/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	14463	14	14	14	0.00
07/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	450	1	0	1	0.00
07/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	462	1	0	1	0.00
07/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	456	1	0	1	0.00
07/06/2021	2044 On 03-February-22			Bond Future	10.85	82.0878	82.7671	82.0878	0.00
07/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7876	7	8	7	0.00
07/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7832	7	8	7	0.00
07/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7789	7	8	7	0.00
07/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2766	3	3	3	0.00
07/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2746	3	3	3	0.00
07/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2726	3	3	3	0.00
07/06/2021	2044 On 05-May-22			Bond Future	11.02	83.0602	83.7474	83.0602	0.00
07/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8821	8	9	8	0.00
07/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8779	8	9	8	0.00
07/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8737	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2968	3	3	3	0.00
07/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2948	3	3	3	0.00
07/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2930	3	3	3	0.00
07/06/2021	2046 On 05-August-21			Bond Future	111.47	111.8286	111.4705	111.8286	18,098.00
07/06/2021	2046 On 04-November-21			Bond Future	110.91	111.2710	110.9086	111.2710	0.00
07/06/2021	2046 On 03-February-22			Bond Future	112.21	112.5783	112.2112	112.5783	0.00
07/06/2021	2046 On 05-May-22			Bond Future	111.72	112.0893	111.7179	112.0893	0.00
07/06/2021	2050 On 05-August-21			Bond Future	113.68	114.3108	113.6818	114.3108	11,059.00
07/06/2021	2050 On 04-November-21			Bond Future	114.95	115.5894	114.9531	115.5894	0.00
07/06/2021	2050 On 03-February-22			Bond Future	114.35	114.9984	114.3543	114.9984	0.00
07/06/2021	2050 On 05-May-22			Bond Future	115.73	116.3857	115.7335	116.3857	0.00
07/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	AL37 On 05-August-21			Index Future	797.11	796.4200	797.1090	796.4200	0.00
07/06/2021	AL37 On 04-November-21			Index Future	805.92	805.2260	805.9150	805.2260	0.00
07/06/2021	AL37 On 03-February-22			Index Future	815.18	814.4890	815.1820	814.4890	0.00
07/06/2021	AL37 On 05-May-22			Index Future	824.82	824.1190	824.8160	824.1190	0.00
07/06/2021	AL7T On 05-August-21			Index Future	915.16	911.5510	915.1550	911.5510	0.00
07/06/2021	AL7T On 04-November-21			Index Future	925.27	921.6300	925.2650	921.6300	0.00
07/06/2021	AL7T On 03-February-22			Index Future	935.90	932.2330	935.9040	932.2330	0.00
07/06/2021	AL7T On 05-May-22			Index Future	946.97	943.2540	946.9650	943.2540	0.00
07/06/2021	ALBI On 05-August-21			Index Future	806.75	802.9630	806.7470	802.9630	134.00
07/06/2021	ALBI On 04-November-21			Index Future	815.66	811.8410	815.6600	811.8410	0.00
07/06/2021	ALBI On 03-February-22			Index Future	825.04	821.1800	825.0390	821.1800	0.00
07/06/2021	ALBI On 05-May-22			Index Future	834.79	830.8890	834.7890	830.8890	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
07/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C213 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
07/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2021	ES33 On 05-August-21			Bond Future	10.98	79.5519	80.0169	79.5519	350.00
07/06/2021	ES33 On 04-November-21			Bond Future	11.21	76.6664	77.1364	76.6664	0.00
07/06/2021	ES33 On 03-February-22			Bond Future	11.44	77.5674	78.0428	77.5674	0.00
07/06/2021	ES33 On 05-May-22			Bond Future	11.68	74.7262	75.2072	74.7262	0.00
07/06/2021	ES42 On 05-August-21			Bond Future	11.50	78.3581	78.9843	78.3581	4,779.00
07/06/2021	ES42 On 04-November-21			Bond Future	11.71	74.9766	75.6095	74.9766	0.00
07/06/2021	ES42 On 03-February-22			Bond Future	11.92	75.8583	76.4985	75.8583	0.00
07/06/2021	ES42 On 05-May-22			Bond Future	12.15	72.5156	73.1635	72.5156	0.00
07/06/2021	GOVI On 05-August-21			GOVI	796.53	792.8920	796.5290	792.8920	982.00
07/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	773790	74	77	74	0.00
07/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	773890	74	77	74	0.00
07/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	773990	74	77	74	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
07/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 04-November-21			GOVI	805.33	801.6590	805.3290	801.6590	0.00
07/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	769090	73	77	73	0.00
07/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	769190	73	77	73	0.00
07/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	769290	73	77	73	0.00
07/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 03-February-22			GOVI	814.59	810.8810	814.5890	810.8810	0.00
07/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	218390	18	22	18	0.00
07/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	218490	18	22	18	0.00
07/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	218290	18	22	18	0.00
07/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 05-May-22			GOVI	824.22	820.4680	824.2160	820.4680	0.00
07/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	359760	32	36	32	0.00
07/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	359860	32	36	32	0.00
07/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	359660	32	36	32	0.00
07/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
07/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
07/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2021	IGOV On 05-August-21			Index Future	294.90	295.2290	294.9020	295.2290	576.00
07/06/2021	IGOV On 04-November-21			Index Future	298.23	298.5660	298.2320	298.5660	16.00
07/06/2021	IGOV On 03-February-22			Index Future	301.73	302.0720	301.7330	302.0720	0.00
07/06/2021	IGOV On 05-May-22			Index Future	305.37	305.7140	305.3700	305.7140	0.00
07/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
07/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	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
07/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
07/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.3100	90.2900	90.3100	0.00
07/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5200	93.5000	93.5200	0.00
07/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.1000	94.0600	94.1000	0.00
07/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.6000	86.5400	86.6000	0.00
07/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.2500	92.1700	92.2500	0.00
07/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.4800	80.2800	80.4800	0.00
07/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	77.0300	76.8200	77.0300	0.00
07/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.4700	75.2400	75.4700	0.00
07/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.5200	77.2700	77.5200	0.00
07/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.5600	81.3000	81.5600	0.00
07/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	80.0800	79.8000	80.0800	0.00
07/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	82.1500	81.8600	82.1500	0.00
07/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.9300	87.6100	87.9300	0.00
07/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	88.3100	87.9400	88.3100	0.00
07/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	81.3000	80.8900	81.3000	0.00
07/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	89.0900	88.6800	89.0900	0.00
07/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3050	96.3150	96.3050	0.00
07/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2650	96.2750	96.2650	0.00
07/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2300	96.2400	96.2300	0.00
07/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.2050	96.2150	96.2050	30,000.00
07/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.1200	96.1400	96.1200	0.00
07/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.89	96.0900	96.1100	96.0900	0.00
07/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.02	95.9500	95.9800	95.9500	0.00
07/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.6950	95.7550	95.6950	0.00
07/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.57	95.3700	95.4300	95.3700	471.00
07/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.78	95.1500	95.2200	95.1500	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
07/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.10	94.8350	94.9050	94.8350	0.00
07/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.29	94.6250	94.7150	94.6250	0.00
07/06/2021	R023 On 05-August-21			Bond Future	5.07	107.4333	107.4099	107.4333	15,432.00
07/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	459	0	0	0	0.00
07/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	447	0	0	0	0.00
07/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	436	0	0	0	0.00
07/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	100	0	0	0	0.00
07/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	96	0	0	0	0.00
07/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	93	0	0	0	0.00
07/06/2021	R023 On 04-November-21			Bond Future	5.19	104.7013	104.6773	104.7013	0.00
07/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	183	0	0	0	0.00
07/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	178	0	0	0	0.00
07/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	173	0	0	0	0.00
07/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	548	1	1	1	0.00
07/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	540	1	1	1	0.00
07/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	532	1	1	1	0.00
07/06/2021	R023 On 03-February-22			Bond Future	5.34	105.9064	105.8820	105.9064	0.00
07/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	252	0	0	0	0.00
07/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	248	0	0	0	0.00
07/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	257	0	0	0	0.00
07/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	527	1	1	1	0.00
07/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	538	1	1	1	0.00
07/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	533	1	1	1	0.00
07/06/2021	R023 On 05-May-22			Bond Future	5.51	103.2494	103.2245	103.2494	0.00
07/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	792	1	1	1	0.00
07/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	786	1	1	1	0.00
07/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	798	1	1	1	0.00
07/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	170	0	0	0	0.00
07/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	174	0	0	0	0.00
07/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	172	0	0	0	0.00
07/06/2021	R035 On 05-August-21			Bond Future	10.07	94.6507	95.1900	94.6507	81,833.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
07/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
07/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5466	5	5	5	0.00
07/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2286	2	2	2	100.00
07/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
07/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8620	8	9	8	0.00
07/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	331	0	0	0	100.00
07/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	42901	43	43	43	0.00
07/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	870	1	1	1	100.00
07/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2650	3	3	3	0.00
07/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	43134	44	43	44	0.00
07/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43017	44	43	44	0.00
07/06/2021	R035 On 04-November-21			Bond Future	10.26	91.2116	91.7565	91.2116	0.00
07/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7538	7	8	7	0.00
07/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	19867	19	20	19	0.00
07/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13722	13	14	13	0.00
07/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	10139	10	10	10	0.00
07/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3648	3	4	3	782.00
07/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13770	13	14	13	0.00
07/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	5000	5	5	5	0.00
07/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3249	3	3	3	350.00
07/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3281	3	3	3	400.00
07/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	5078	5	5	5	400.00
07/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	6998	7	7	7	0.00
07/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13817	13	14	13	0.00
07/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	364	0	0	0	0.00
07/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1767	2	2	2	782.00
07/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3848	4	4	4	0.00
07/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	956	1	1	1	782.00
07/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2725	3	3	3	0.00
07/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4220	5	4	5	0.00
07/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2776	3	3	3	350.00
07/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4255	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1579	2	2	2	350.00
07/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	369	0	0	0	0.00
07/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	374	0	0	0	0.00
07/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	55	0	0	0	400.00
07/06/2021	R035 On 03-February-22			Bond Future	10.46	92.2617	92.8127	92.2617	0.00
07/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6590	6	7	6	0.00
07/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	10116	10	10	10	0.00
07/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2270	2	2	2	683.00
07/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7364	7	7	7	0.00
07/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3312	3	3	3	280.00
07/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	4079	4	4	4	1,600.00
07/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7531	7	8	7	0.00
07/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3794	4	4	4	200.00
07/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9487	9	9	9	0.00
07/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6510	6	7	6	0.00
07/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7998	8	8	8	0.00
07/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	7281	7	7	7	0.00
07/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	5093	5	5	5	0.00
07/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	7322	7	7	7	0.00
07/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2511	3	3	3	0.00
07/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2529	3	3	3	0.00
07/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2239	2	2	2	683.00
07/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1765	2	2	2	280.00
07/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2422	3	2	3	200.00
07/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5075	5	5	5	0.00
07/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2864	3	3	3	1,600.00
07/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4768	5	5	5	0.00
07/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3850	4	4	4	683.00
07/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7359	8	7	8	0.00
07/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2492	3	2	3	0.00
07/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1550	2	2	2	1,800.00
07/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2905	3	3	3	280.00
07/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5658	6	6	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
07/06/2021	R035 On 05-May-22			Bond Future	10.65	88.8759	89.4333	88.8759	0.00
07/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8539	8	9	8	0.00
07/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8498	8	8	8	0.00
07/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8457	8	8	8	0.00
07/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2587	3	3	3	0.00
07/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2571	3	3	3	0.00
07/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2555	3	3	3	0.00
07/06/2021	R186 On 05-August-21			Bond Future	7.37	115.0105	115.0942	115.0105	91,394.00
07/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5853	6	6	6	0.00
07/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5811	6	6	6	0.00
07/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5769	6	6	6	0.00
07/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	97	0	0	0	0.00
07/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	94	0	0	0	0.00
07/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	92	0	0	0	0.00
07/06/2021	R186 On 04-November-21			Bond Future	7.55	116.2690	116.3532	116.2690	0.00
07/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5771	6	6	6	0.00
07/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3527	3	4	3	0.00
07/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3465	3	3	3	0.00
07/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2557	3	3	3	0.00
07/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3496	3	3	3	0.00
07/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	1059	1	1	1	0.00
07/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	1072	1	1	1	0.00
07/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	1046	1	1	1	0.00
07/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	452	0	0	0	15,177.00
07/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1575	2	2	2	15,177.00
07/06/2021	R186 On 03-February-22			Bond Future	7.74	112.3251	112.4100	112.3251	0.00
07/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1506	1	2	1	0.00
07/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1490	1	1	1	0.00
07/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1523	2	2	2	0.00
07/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3418	3	3	3	0.00
07/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3471	4	3	4	0.00
07/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3444	4	3	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
07/06/2021	R186 On 05-May-22			Bond Future	7.94	113.6547	113.7405	113.6547	0.00
07/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3449	3	3	3	0.00
07/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3424	3	3	3	0.00
07/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3474	3	3	3	0.00
07/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1968	2	2	2	0.00
07/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1998	2	2	2	0.00
07/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1983	2	2	2	0.00
07/06/2021	R197 On 05-August-21			Bond Future	321.21	321.0932	321.2140	321.0932	1,810.00
07/06/2021	R197 On 04-November-21			Bond Future	324.81	324.6843	324.8055	324.6843	0.00
07/06/2021	R197 On 03-February-22			Bond Future	320.52	320.3938	320.5158	320.3938	0.00
07/06/2021	R197 On 05-May-22			Bond Future	324.38	324.2590	324.3819	324.2590	0.00
07/06/2021	R202 On 05-August-21			Bond Future	237.99	238.3439	237.9883	238.3439	9,436.00
07/06/2021	R202 On 04-November-21			Bond Future	240.65	241.0094	240.6491	241.0094	0.00
07/06/2021	R202 On 03-February-22			Bond Future	239.17	239.5357	239.1708	239.5357	0.00
07/06/2021	R202 On 05-May-22			Bond Future	242.06	242.4249	242.0551	242.4249	0.00
07/06/2021	R209 On 05-August-21			Bond Future	9.99	73.2877	73.7888	73.2877	28,639.00
07/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	9913	9	10	9	0.00
07/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9867	9	10	9	0.00
07/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	9959	10	10	10	0.00
07/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	123	0	0	0	0.00
07/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	129	0	0	0	0.00
07/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	126	0	0	0	0.00
07/06/2021	R209 On 04-November-21			Bond Future	10.16	70.9495	71.4559	70.9495	4,375.00
07/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1796	2	2	2	6,000.00
07/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	11067	11	11	11	0.00
07/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	10338	10	10	10	0.00
07/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4534	4	5	4	0.00
07/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	11108	11	11	11	0.00
07/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	11026	11	11	11	0.00
07/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	472	1	0	1	0.00
07/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	594	1	1	1	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	477	1	0	1	0.00
07/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	483	1	0	1	0.00
07/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2557	3	3	3	12,500.00
07/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5801	6	6	6	0.00
07/06/2021	R209 On 03-February-22			Bond Future	10.32	71.7665	72.2786	71.7665	0.00
07/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	6306	6	6	6	0.00
07/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	6271	6	6	6	0.00
07/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	6235	6	6	6	0.00
07/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2401	3	2	3	0.00
07/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2384	3	2	3	0.00
07/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2366	3	2	3	0.00
07/06/2021	R209 On 05-May-22			Bond Future	10.49	69.4748	69.9928	69.4748	0.00
07/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7484	7	7	7	0.00
07/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7449	7	7	7	0.00
07/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7413	7	7	7	0.00
07/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2446	3	2	3	0.00
07/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2431	3	2	3	0.00
07/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2417	3	2	3	0.00
07/06/2021	R210 On 05-August-21			Bond Future	210.20	210.0963	210.1996	210.0963	1,486.00
07/06/2021	R210 On 04-November-21			Bond Future	209.81	209.7050	209.8088	209.7050	0.00
07/06/2021	R210 On 03-February-22			Bond Future	212.27	212.1685	212.2731	212.1685	0.00
07/06/2021	R210 On 05-May-22			Bond Future	212.03	211.9279	212.0334	211.9279	0.00
07/06/2021	R212 On 05-August-21			Bond Future	172.51	172.4895	172.5108	172.4895	1,803.00
07/06/2021	R212 On 04-November-21			Bond Future	174.44	174.4189	174.4399	174.4189	0.00
07/06/2021	R213 On 05-August-21			Bond Future	9.19	88.9758	89.3962	88.9758	9,043.00
07/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	8998	9	9	9	0.00
07/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	8623	8	9	8	0.00
07/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5674	5	6	5	0.00
07/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	8951	9	9	9	0.00
07/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	8904	9	9	9	0.00
07/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2530	2	3	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
07/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	115	0	0	0	0.00
07/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	458	1	0	1	0.00
07/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1666	2	2	2	0.00
07/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	112	0	0	0	0.00
07/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	132	0	0	0	0.00
07/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	109	0	0	0	0.00
07/06/2021	R213 On 04-November-21			Bond Future	9.37	86.4200	86.8447	86.4200	0.00
07/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9439	9	9	9	0.00
07/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9398	9	9	9	0.00
07/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9481	9	9	9	0.00
07/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	511	1	1	1	0.00
07/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	504	1	1	1	0.00
07/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	498	1	0	1	0.00
07/06/2021	R213 On 03-February-22			Bond Future	9.56	87.4148	87.8442	87.4148	0.00
07/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5445	5	5	5	0.00
07/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2529	2	3	2	220.00
07/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6987	7	7	7	0.00
07/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2693	3	3	3	430.00
07/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5719	5	6	5	0.00
07/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	4138	4	4	4	0.00
07/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5378	5	5	5	0.00
07/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4753	5	5	5	0.00
07/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3623	3	4	3	0.00
07/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4785	5	5	5	0.00
07/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1802	2	2	2	102.00
07/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1521	1	2	1	200.00
07/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4816	5	5	5	0.00
07/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7250	7	7	7	0.00
07/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4880	5	5	5	0.00
07/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2539	3	3	3	430.00
07/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4521	5	5	5	0.00
07/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5988	6	6	6	0.00
07/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1533	2	2	2	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1614	2	2	2	430.00
07/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2579	3	3	3	0.00
07/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3494	4	3	4	200.00
07/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6683	7	7	7	0.00
07/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2599	3	3	3	0.00
07/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2620	3	3	3	0.00
07/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2265	2	2	2	200.00
07/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3052	3	3	3	102.00
07/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2097	2	2	2	102.00
07/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2230	2	2	2	220.00
07/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4745	5	5	5	0.00
07/06/2021	R213 On 05-May-22			Bond Future	9.74	84.9175	85.3518	84.9175	0.00
07/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6640	6	7	6	0.00
07/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6675	6	7	6	0.00
07/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6605	6	7	6	0.00
07/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2122	2	2	2	0.00
07/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2150	2	2	2	0.00
07/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2136	2	2	2	0.00
07/06/2021	R214 On 05-August-21			Bond Future	10.40	69.9669	70.5723	69.9669	17,880.00
07/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	9146	9	9	9	0.00
07/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	9191	9	9	9	0.00
07/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	9101	9	9	9	0.00
07/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	219	0	0	0	0.00
07/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	228	0	0	0	0.00
07/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	223	0	0	0	0.00
07/06/2021	R214 On 04-November-21			Bond Future	10.56	67.4552	68.0670	67.4552	0.00
07/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10751	10	11	10	0.00
07/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10712	10	11	10	0.00
07/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10673	10	11	10	0.00
07/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	644	1	1	1	0.00
07/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	630	1	1	1	0.00
07/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	637	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
07/06/2021	R214 On 03-February-22			Bond Future	10.73	68.2318	68.8505	68.2318	0.00
07/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6410	6	6	6	0.00
07/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	6375	6	6	6	0.00
07/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6445	6	6	6	0.00
07/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2675	3	3	3	0.00
07/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2656	3	3	3	0.00
07/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2638	3	3	3	0.00
07/06/2021	R214 On 05-May-22			Bond Future	10.89	65.7598	66.3857	65.7598	0.00
07/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	7295	7	7	7	0.00
07/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	7261	7	7	7	0.00
07/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	7330	7	7	7	0.00
07/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2747	3	3	3	0.00
07/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2730	3	3	3	0.00
07/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2714	3	3	3	0.00
07/06/2021	R248 On 05-August-21			Bond Future	10.41	88.3586	89.0491	88.3586	171,250.00
07/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	14086	13	14	13	0.00
07/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	14031	13	14	13	0.00
07/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1314	1	1	1	0.00
07/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	3105	3	3	3	0.00
07/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	14141	13	14	13	0.00
07/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6629	6	7	6	0.00
07/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	2298	2	2	2	1,300.00
07/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	5002	5	5	5	1,300.00
07/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3544	3	4	3	0.00
07/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1294	2	1	2	0.00
07/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2054	2	2	2	0.00
07/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2378	3	2	3	0.00
07/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	67	0	0	0	0.00
07/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	804	1	1	1	0.00
07/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	66	0	0	0	0.00
07/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3134	4	3	4	0.00
07/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4591	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
07/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	64	0	0	0	0.00
07/06/2021	R248 On 04-November-21			Bond Future	10.57	84.9138	85.6116	84.9138	0.00
07/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	3157	0	3	0	1,200.00
07/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14964	14	15	14	0.00
07/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	1316	0	1	0	1,200.00
07/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	15013	14	15	14	0.00
07/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	15062	14	15	14	0.00
07/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	409	0	0	0	0.00
07/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	414	0	0	0	0.00
07/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	419	0	0	0	0.00
07/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9269	0	9	0	0.00
07/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5235	0	5	0	0.00
07/06/2021	R248 On 03-February-22			Bond Future	10.74	85.8913	86.5970	85.8913	0.00
07/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	8052	8	8	8	0.00
07/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	8006	8	8	8	0.00
07/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7961	8	8	8	0.00
07/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2785	3	3	3	0.00
07/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2827	3	3	3	0.00
07/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2806	3	3	3	0.00
07/06/2021	R248 On 05-May-22			Bond Future	10.90	82.4932	83.2071	82.4932	0.00
07/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	9078	9	9	9	0.00
07/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	9034	9	9	9	0.00
07/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8990	9	9	9	0.00
07/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2998	3	3	3	0.00
07/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2960	3	3	3	0.00
07/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2979	3	3	3	0.00