



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	2025 On 06-May-21			Bond Future	152.19	152.1948	152.1948	152.1948	0.00
07/05/2021	2025 On 05-August-21			Bond Future	152.29	152.2666	152.2900	152.2666	5,138.00
07/05/2021	2025 On 04-November-21			Bond Future	154.05	154.0247	154.0462	154.0247	0.00
07/05/2021	2025 On 03-February-22			Bond Future	154.26	154.2408	154.2636	154.2408	0.00
07/05/2021	2025 On 05-May-22			Bond Future	156.06	155.9292	156.0630	155.9292	0.00
07/05/2021	2029 On 06-May-21			Bond Future	110.55	110.5532	110.5532	110.5532	0.00
07/05/2021	2029 On 05-August-21			Bond Future	111.90	111.7175	111.8988	111.7175	3,031.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	2029 On 04-November-21			Bond Future	112.04	111.8561	112.0379	111.8561	0.00
07/05/2021	2029 On 03-February-22			Bond Future	113.33	113.1448	113.3294	113.1448	0.00
07/05/2021	2029 On 05-May-22			Bond Future	113.48	113.2086	113.4761	113.2086	0.00
07/05/2021	2030 On 06-May-21			Bond Future	9.09	95.7184	9.0900	95.7184	0.00
07/05/2021	2030 On 05-August-21			Bond Future	9.22	92.8699	9.2250	92.8699	103,931.00
07/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6824	7	6824	7	0.00
07/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	801	1	801	1	5,000.00
07/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3163	3	3163	3	0.00
07/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4051	4	4051	4	0.00
07/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6277	6	6277	6	0.00
07/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	160	0	160	0	200.00
07/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1626	2	1626	2	600.00
07/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6781	7	6781	7	0.00
07/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5648	5	5648	5	0.00
07/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1368	1	1368	1	479.00
07/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3000	3	3000	3	600.00
07/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14279	14	14279	14	0.00
07/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6739	7	6739	7	0.00
07/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1269	1	1269	1	200.00
07/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9096	9	9096	9	0.00
07/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	481	1	481	1	0.00
07/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4918	5	4918	5	0.00
07/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	13	0	13	0	600.00
07/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	577	1	577	1	200.00
07/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3769	4	3769	4	0.00
07/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	473	1	473	1	0.00
07/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1768	2	1768	2	0.00
07/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3160	3	3160	3	0.00
07/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1209	1	1209	1	479.00
07/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3583	4	3583	4	0.00
07/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1660	2	1660	2	5,000.00
07/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	715	1	715	1	479.00
07/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	465	1	465	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
07/05/2021	2030 On 04-November-21			Bond Future	9.42	93.9214	9.4151	93.9214	0.00
07/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1556	1	1556	1	300.00
07/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10420	10	10420	10	0.00
07/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7135	7	7135	7	0.00
07/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4519	4	4519	4	1,102.00
07/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7060	7	7060	7	0.00
07/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9684	9	9684	9	0.00
07/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2480	2	2480	2	1,102.00
07/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	830	1	830	1	300.00
07/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7097	7	7097	7	0.00
07/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1033	1	1033	1	0.00
07/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1044	1	1044	1	0.00
07/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5089	5	5089	5	0.00
07/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	366	0	366	0	300.00
07/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7223	7	7223	7	0.00
07/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3639	4	3639	4	0.00
07/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1021	1	1021	1	0.00
07/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	464	1	464	1	1,102.00
07/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1973	2	1973	2	0.00
07/05/2021	2030 On 03-February-22			Bond Future	9.63	90.9774	9.6271	90.9774	0.00
07/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3524	3	3524	3	1,000.00
07/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7537	7	7537	7	0.00
07/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4015	4	4015	4	0.00
07/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3089	3	3089	3	0.00
07/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3114	3	3114	3	0.00
07/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1173	1	1173	1	101.00
07/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3139	3	3139	3	0.00
07/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1845	2	1845	2	1,000.00
07/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2895	3	2895	3	0.00
07/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4341	4	4341	4	101.00
07/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7857	8	7857	8	0.00
07/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4059	4	4059	4	0.00
07/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5973	6	5973	6	0.00

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07/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4087	4	4087	4	0.00
07/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4114	4	4114	4	0.00
07/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3230	3	3230	3	101.00
07/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1495	2	1495	2	1,000.00
07/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3664	4	3664	4	0.00
07/05/2021	2030 On 05-May-22			Bond Future	9.85	91.9506	9.8538	91.9506	0.00
07/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4813	5	4813	5	0.00
07/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4784	5	4784	5	0.00
07/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4841	5	4841	5	0.00
07/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3089	3	3089	3	0.00
07/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3129	3	3129	3	0.00
07/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3109	3	3109	3	0.00
07/05/2021	2032 On 06-May-21			Bond Future	9.90	90.0909	9.8950	90.0909	0.00
07/05/2021	2032 On 05-August-21			Bond Future	10.02	91.2325	10.0205	91.2325	135,812.00
07/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8002	8	8002	8	0.00
07/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7957	8	7957	8	0.00
07/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	8046	8	8046	8	0.00
07/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	490	1	490	1	0.00
07/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	506	1	506	1	0.00
07/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	498	1	498	1	0.00
07/05/2021	2032 On 04-November-21			Bond Future	10.22	88.1187	10.2223	88.1187	21.00
07/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1411	1	1411	1	700.00
07/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8996	9	8996	9	0.00
07/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13609	13	13609	13	0.00
07/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2461	2	2461	2	700.00
07/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8955	9	8955	9	0.00
07/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8915	9	8915	9	0.00
07/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	949	1	949	1	0.00
07/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	252	0	252	0	700.00
07/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	960	1	960	1	0.00
07/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	970	1	970	1	0.00
07/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4765	5	4765	5	0.00
07/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6771	7	6771	7	0.00

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07/05/2021	2032 On 03-February-22			Bond Future	10.44	89.1134	10.4406	89.1134	0.00
07/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2131	2	2131	2	210.00
07/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5758	6	5758	6	0.00
07/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3897	4	3897	4	0.00
07/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3331	3	3331	3	0.00
07/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1357	1	1357	1	97.00
07/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4182	4	4182	4	0.00
07/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1077	1	1077	1	198.00
07/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4154	4	4154	4	0.00
07/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6388	6	6388	6	0.00
07/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4417	4	4417	4	0.00
07/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4811	5	4811	5	0.00
07/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2536	2	2536	2	0.00
07/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4125	4	4125	4	0.00
07/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4096	4	4096	4	0.00
07/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2051	2	2051	2	400.00
07/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4211	4	4211	4	0.00
07/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4184	4	4184	4	0.00
07/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6162	6	6162	6	198.00
07/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10239	11	10239	11	0.00
07/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3595	4	3595	4	97.00
07/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4130	4	4130	4	198.00
07/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3919	4	3919	4	210.00
07/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4406	5	4406	5	400.00
07/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7051	7	7051	7	0.00
07/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2644	3	2644	3	210.00
07/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5035	5	5035	5	97.00
07/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9062	9	9062	9	0.00
07/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2970	3	2970	3	400.00
07/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6890	7	6890	7	0.00
07/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4157	4	4157	4	0.00
07/05/2021	2032 On 05-May-22			Bond Future	10.67	85.9227	10.6692	85.9227	0.00
07/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5572	5	5572	5	0.00

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07/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5509	5	5509	5	0.00
07/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5540	5	5540	5	0.00
07/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3615	4	3615	4	0.00
07/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3636	4	3636	4	0.00
07/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3594	4	3594	4	0.00
07/05/2021	2033 On 06-May-21			Bond Future	103.78	103.7806	103.7806	103.7806	0.00
07/05/2021	2033 On 05-August-21			Bond Future	104.79	104.8735	104.7877	104.8735	9,629.00
07/05/2021	2033 On 04-November-21			Bond Future	104.77	104.8588	104.7706	104.8588	0.00
07/05/2021	2033 On 03-February-22			Bond Future	105.98	106.0668	105.9784	106.0668	0.00
07/05/2021	2033 On 05-May-22			Bond Future	105.96	105.9730	105.9590	105.9730	0.00
07/05/2021	2037 On 06-May-21			Bond Future	10.78	85.2284	10.7800	85.2284	0.00
07/05/2021	2037 On 05-August-21			Bond Future	10.88	82.0802	10.8843	82.0802	124,445.00
07/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8773	8	8773	8	0.00
07/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	8819	8	8819	8	0.00
07/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8864	8	8864	8	0.00
07/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	625	1	625	1	0.00
07/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	617	1	617	1	0.00
07/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	608	1	608	1	0.00
07/05/2021	2037 On 04-November-21			Bond Future	11.08	83.0098	11.0801	83.0098	0.00
07/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	10801	10	10801	10	0.00
07/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10759	10	10759	10	0.00
07/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8689	8	8689	8	0.00
07/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5429	5	5429	5	600.00
07/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	10842	10	10842	10	0.00
07/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	958	1	958	1	0.00
07/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1588	2	1588	2	600.00
07/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2931	3	2931	3	0.00
07/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	967	1	967	1	0.00
07/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	948	1	948	1	0.00
07/05/2021	2037 On 03-February-22			Bond Future	11.29	79.6925	11.2940	79.6925	0.00
07/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5241	5	5241	5	0.00
07/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5208	5	5208	5	0.00
07/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5176	5	5176	5	0.00

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07/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4186	4	4186	4	0.00
07/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4240	4	4240	4	0.00
07/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4213	4	4213	4	0.00
07/05/2021	2037 On 05-May-22			Bond Future	11.52	80.5447	11.5172	80.5447	0.00
07/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6082	6	6082	6	0.00
07/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6017	6	6017	6	0.00
07/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6049	6	6049	6	0.00
07/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4217	4	4217	4	0.00
07/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4266	5	4266	5	0.00
07/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4241	4	4241	4	0.00
07/05/2021	2038 On 06-May-21			Bond Future	116.93	116.9313	116.9313	116.9313	0.00
07/05/2021	2038 On 05-August-21			Bond Future	116.15	116.4402	116.1547	116.4402	7,713.00
07/05/2021	2038 On 04-November-21			Bond Future	117.49	117.7851	117.4946	117.7851	0.00
07/05/2021	2038 On 03-February-22			Bond Future	117.10	117.3891	117.0959	117.3891	0.00
07/05/2021	2038 On 05-May-22			Bond Future	118.46	118.6738	118.4619	118.6738	0.00
07/05/2021	2040 On 06-May-21			Bond Future	10.88	87.5543	10.8800	87.5543	0.00
07/05/2021	2040 On 05-August-21			Bond Future	10.99	84.1962	10.9939	84.1962	85,293.00
07/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5368	5	5368	5	900.00
07/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20771	20	20771	20	0.00
07/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9887	10	9887	10	0.00
07/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9839	9	9839	9	0.00
07/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9790	9	9790	9	0.00
07/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3339	3	3339	3	900.00
07/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2956	3	2956	3	0.00
07/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	550	1	550	1	0.00
07/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	566	1	566	1	0.00
07/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1689	2	1689	2	0.00
07/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	8	0	8	0	900.00
07/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	558	1	558	1	0.00
07/05/2021	2040 On 04-November-21			Bond Future	11.18	85.1499	11.1845	85.1499	0.00
07/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11386	11	11386	11	0.00
07/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11343	11	11343	11	0.00
07/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11299	11	11299	11	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
07/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1058	1	1058	1	0.00
07/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1047	1	1047	1	0.00
07/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1037	1	1037	1	0.00
07/05/2021	2040 On 03-February-22			Bond Future	11.39	81.6065	11.3926	81.6065	0.00
07/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5553	5	5553	5	0.00
07/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5518	5	5518	5	0.00
07/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5588	5	5588	5	0.00
07/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4382	5	4382	5	0.00
07/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4353	5	4353	5	0.00
07/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4325	5	4325	5	0.00
07/05/2021	2040 On 05-May-22			Bond Future	11.61	82.4791	11.6090	82.4791	0.00
07/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6349	6	6349	6	0.00
07/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6315	6	6315	6	0.00
07/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6384	6	6384	6	0.00
07/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4466	5	4466	5	0.00
07/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4492	5	4492	5	0.00
07/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4518	5	4518	5	0.00
07/05/2021	2044 On 06-May-21			Bond Future	10.93	84.2552	10.9250	84.2552	0.00
07/05/2021	2044 On 05-August-21			Bond Future	11.03	80.9196	11.0349	80.9196	60,776.00
07/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10252	10	10252	10	0.00
07/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10204	10	10204	10	0.00
07/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10300	10	10300	10	0.00
07/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	503	1	503	1	0.00
07/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	510	1	510	1	0.00
07/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	518	1	518	1	0.00
07/05/2021	2044 On 04-November-21			Bond Future	11.22	81.8363	11.2171	81.8363	0.00
07/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11232	11	11232	11	0.00
07/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11190	11	11190	11	0.00
07/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11275	11	11275	11	0.00
07/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1095	1	1095	1	0.00
07/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1117	1	1117	1	0.00
07/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1106	1	1106	1	0.00
07/05/2021	2044 On 03-February-22			Bond Future	11.42	78.3806	11.4156	78.3806	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
07/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5629	5	5629	5	0.00
07/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5594	5	5594	5	0.00
07/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5559	5	5559	5	0.00
07/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4430	5	4430	5	0.00
07/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4401	5	4401	5	0.00
07/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4373	5	4373	5	0.00
07/05/2021	2044 On 05-May-22			Bond Future	11.62	79.2186	11.6217	79.2186	0.00
07/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6428	6	6428	6	0.00
07/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6393	6	6393	6	0.00
07/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6359	6	6359	6	0.00
07/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4562	5	4562	5	0.00
07/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4535	5	4535	5	0.00
07/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4508	5	4508	5	0.00
07/05/2021	2046 On 06-May-21			Bond Future	105.17	105.1702	105.1702	105.1702	0.00
07/05/2021	2046 On 05-August-21			Bond Future	106.12	106.2777	106.1195	106.2777	16,718.00
07/05/2021	2046 On 04-November-21			Bond Future	105.53	105.6963	105.5348	105.6963	0.00
07/05/2021	2046 On 03-February-22			Bond Future	106.75	106.9140	106.7514	106.9140	0.00
07/05/2021	2046 On 05-May-22			Bond Future	106.15	106.2382	106.1502	106.2382	0.00
07/05/2021	2050 On 06-May-21			Bond Future	108.75	108.7462	108.7462	108.7462	0.00
07/05/2021	2050 On 05-August-21			Bond Future	107.68	108.0655	107.6806	108.0655	11,209.00
07/05/2021	2050 On 04-November-21			Bond Future	108.92	109.3133	108.9226	109.3133	0.00
07/05/2021	2050 On 03-February-22			Bond Future	108.23	108.6242	108.2295	108.6242	0.00
07/05/2021	2050 On 05-May-22			Bond Future	109.49	109.8130	109.4920	109.8130	0.00
07/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	AL37 On 05-August-21			Index Future	795.50	793.4550	795.4990	793.4550	0.00
07/05/2021	AL37 On 04-November-21			Index Future	804.57	802.5100	804.5650	802.5100	0.00
07/05/2021	AL37 On 03-February-22			Index Future	813.65	811.5630	813.6470	811.5630	0.00
07/05/2021	AL37 On 05-May-22			Index Future	822.95	814.8500	822.9460	814.8500	0.00
07/05/2021	AL7T On 05-August-21			Index Future	891.37	888.5660	891.3730	888.5660	0.00
07/05/2021	AL7T On 04-November-21			Index Future	901.53	898.7070	901.5330	898.7070	0.00
07/05/2021	AL7T On 03-February-22			Index Future	911.71	908.8450	911.7080	908.8450	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
07/05/2021	AL7T On 05-May-22			Index Future	922.13	904.6200	922.1280	904.6200	0.00
07/05/2021	ALBI On 05-August-21			Index Future	784.62	781.5660	784.6160	781.5660	134.00
07/05/2021	ALBI On 04-November-21			Index Future	793.56	790.4860	793.5590	790.4860	0.00
07/05/2021	ALBI On 03-February-22			Index Future	802.52	799.4030	802.5160	799.4030	0.00
07/05/2021	ALBI On 05-May-22			Index Future	811.69	797.8400	811.6880	797.8400	0.00
07/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2021	ES33 On 06-May-21			Bond Future	11.45	75.3946	11.4450	75.3946	0.00
07/05/2021	ES33 On 05-August-21			Bond Future	11.61	76.2689	11.6103	76.2689	350.00
07/05/2021	ES33 On 04-November-21			Bond Future	11.85	73.3740	11.8549	73.3740	0.00
07/05/2021	ES33 On 03-February-22			Bond Future	12.12	74.2198	12.1219	74.2198	0.00
07/05/2021	ES33 On 05-May-22			Bond Future	12.40	71.2557	12.3954	71.2557	0.00
07/05/2021	ES42 On 06-May-21			Bond Future	11.89	74.3847	11.8900	74.3847	0.00
07/05/2021	ES42 On 05-August-21			Bond Future	12.04	75.3194	12.0383	75.3194	4,779.00
07/05/2021	ES42 On 04-November-21			Bond Future	12.27	71.9309	12.2682	71.9309	0.00
07/05/2021	ES42 On 03-February-22			Bond Future	12.51	72.7602	12.5103	72.7602	0.00
07/05/2021	ES42 On 05-May-22			Bond Future	12.77	69.2981	12.7669	69.2981	0.00
07/05/2021	GOVI On 05-August-21			GOVI	775.20	772.2500	775.2020	772.2500	989.00
07/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	560520	53	560520	53	0.00
07/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	560620	53	560620	53	0.00
07/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	560720	53	560720	53	0.00
07/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 04-November-21			GOVI	784.04	781.0630	784.0370	781.0630	0.00
07/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	556170	53	556170	53	0.00
07/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	556270	53	556270	53	0.00
07/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	556370	53	556370	53	0.00
07/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 03-February-22			GOVI	792.89	789.8730	792.8870	789.8730	0.00
07/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	1370	0	1370	0	0.00
07/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	1470	0	1470	0	0.00
07/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	1270	0	1270	0	0.00
07/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	3	0	3	0.00
07/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	3	0	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	3	0	3	0.00
07/05/2021	GOVI On 05-May-22			GOVI	801.95	788.2400	801.9490	788.2400	0.00
07/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	137090	0	137090	0	0.00
07/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	137190	0	137190	0	0.00
07/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	136990	0	136990	0	0.00
07/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
07/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
07/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2021	IGOV On 05-August-21			Index Future	286.39	286.6390	286.3920	286.6390	580.00
07/05/2021	IGOV On 04-November-21			Index Future	289.73	289.9800	289.7260	289.9800	16.00
07/05/2021	IGOV On 03-February-22			Index Future	293.07	293.3210	293.0660	293.3210	0.00
07/05/2021	IGOV On 05-May-22			Index Future	296.48	293.1100	296.4830	293.1100	0.00
07/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
07/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
07/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7100	90.7100	90.7100	51.00
07/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
07/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.31	90.3100	90.3100	90.3100	0.00
07/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5100	93.5000	93.5100	0.00
07/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.08	94.0800	94.0800	94.0800	0.00
07/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.56	86.5700	86.5600	86.5700	0.00
07/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.19	92.2000	92.1900	92.2000	0.00
07/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.60	80.5300	80.6000	80.5300	0.00
07/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.25	77.1600	77.2500	77.1600	0.00
07/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.77	75.6800	75.7700	75.6800	0.00
07/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.91	77.8100	77.9100	77.8100	0.00
07/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.02	81.9300	82.0200	81.9300	0.00
07/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.62	80.5300	80.6200	80.5300	0.00
07/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.82	82.7200	82.8200	82.7200	0.00
07/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.73	88.6300	88.7300	88.6300	0.00
07/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.25	89.1300	89.2500	89.1300	0.00
07/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.40	82.2700	82.4000	82.2700	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
07/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.30	90.1800	90.3000	90.1800	0.00
07/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
07/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2650	3.7150	96.2650	0.00
07/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2500	3.7300	96.2500	0.00
07/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2000	3.7600	96.2000	0.00
07/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.1850	3.7750	96.1850	30,000.00
07/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.83	96.1300	3.8300	96.1300	0.00
07/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0000	3.9600	96.0000	0.00
07/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.7950	4.1650	95.7950	0.00
07/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4000	4.5250	95.4000	471.00
07/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.71	95.2200	4.7100	95.2200	0.00
07/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.06	94.8550	5.0550	94.8550	0.00
07/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.26	94.6550	5.2550	94.6550	0.00
07/05/2021	R023 On 06-May-21			Bond Future	4.67	106.7855	4.6650	106.7855	0.00
07/05/2021	R023 On 05-August-21			Bond Future	4.72	107.8831	4.7158	107.8831	15,675.00
07/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	952	1	952	1	0.00
07/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	938	1	938	1	0.00
07/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	924	1	924	1	0.00
07/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	52	0	52	0	0.00
07/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	50	0	50	0	0.00
07/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	49	0	49	0	0.00
07/05/2021	R023 On 04-November-21			Bond Future	4.74	105.1949	4.7410	105.1949	0.00
07/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	480	0	480	0	0.00
07/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	471	0	471	0	0.00
07/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	463	0	463	0	0.00
07/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	258	0	258	0	0.00
07/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	254	0	254	0	0.00
07/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	250	0	250	0	0.00
07/05/2021	R023 On 03-February-22			Bond Future	4.80	106.3820	4.7973	106.3820	0.00
07/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	541	1	541	1	0.00
07/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	534	0	534	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
07/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	549	1	549	1	0.00
07/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	255	0	255	0	0.00
07/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	261	0	261	0	0.00
07/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	258	0	258	0	0.00
07/05/2021	R023 On 05-May-22			Bond Future	4.85	103.6131	4.8490	103.6131	0.00
07/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1204	1	1204	1	0.00
07/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1197	1	1197	1	0.00
07/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1211	1	1211	1	0.00
07/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	55	0	55	0	0.00
07/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	57	0	57	0	0.00
07/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	56	0	56	0	0.00
07/05/2021	R035 On 06-May-21			Bond Future	10.57	89.5749	10.5650	89.5749	0.00
07/05/2021	R035 On 05-August-21			Bond Future	10.68	90.6610	10.6843	90.6610	91,665.00
07/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
07/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
07/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3258	3	3258	3	0.00
07/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1204	1	1204	1	100.00
07/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
07/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5640	5	5640	5	0.00
07/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1400	2	1400	2	100.00
07/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46950	47	46950	47	0.00
07/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2711	3	2711	3	100.00
07/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5618	6	5618	6	0.00
07/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47183	48	47183	48	0.00
07/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	47067	48	47067	48	0.00
07/05/2021	R035 On 04-November-21			Bond Future	10.89	87.2110	10.8905	87.2110	0.00
07/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5015	5	5015	5	0.00
07/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	15981	16	15981	16	0.00
07/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7164	7	7164	7	0.00
07/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2125	2	2125	2	782.00
07/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10355	10	10355	10	0.00
07/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10313	10	10313	10	0.00
07/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3089	3	3089	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1853	2	1853	2	350.00
07/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1875	2	1875	2	400.00
07/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3146	3	3146	3	400.00
07/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4597	4	4597	4	0.00
07/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10397	10	10397	10	0.00
07/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	1006	1	1006	1	0.00
07/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3428	4	3428	4	782.00
07/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6386	7	6386	7	0.00
07/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2043	2	2043	2	782.00
07/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4856	5	4856	5	0.00
07/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6875	7	6875	7	0.00
07/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4926	5	4926	5	350.00
07/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6921	7	6921	7	0.00
07/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3118	3	3118	3	350.00
07/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1027	1	1027	1	0.00
07/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	1016	1	1016	1	0.00
07/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	231	0	231	0	400.00
07/05/2021	R035 On 03-February-22			Bond Future	11.12	88.1953	11.1161	88.1953	0.00
07/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7279	7	7279	7	0.00
07/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2017	2	2017	2	280.00
07/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1391	1	1391	1	683.00
07/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5008	5	5008	5	0.00
07/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5138	5	5138	5	0.00
07/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2317	2	2317	2	200.00
07/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6710	6	6710	6	0.00
07/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4352	4	4352	4	0.00
07/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5502	5	5502	5	0.00
07/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4944	5	4944	5	0.00
07/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3267	3	3267	3	0.00
07/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	4976	5	4976	5	0.00
07/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4291	5	4291	5	0.00
07/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4319	5	4319	5	0.00
07/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3871	4	3871	4	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3116	3	3116	3	280.00
07/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4156	4	4156	4	200.00
07/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7725	8	7725	8	0.00
07/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4264	4	4264	4	0.00
07/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6151	6	6151	6	683.00
07/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10607	11	10607	11	0.00
07/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2840	3	2840	3	200.00
07/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4874	5	4874	5	280.00
07/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8490	9	8490	9	0.00
07/05/2021	R035 On 05-May-22			Bond Future	11.34	84.6641	11.3428	84.6641	0.00
07/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	5965	6	5965	6	0.00
07/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	5932	6	5932	6	0.00
07/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	5900	6	5900	6	0.00
07/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4240	4	4240	4	0.00
07/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4215	4	4215	4	0.00
07/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4191	4	4191	4	0.00
07/05/2021	R186 On 06-May-21			Bond Future	7.29	118.6231	7.2900	118.6231	0.00
07/05/2021	R186 On 05-August-21			Bond Future	7.42	114.5625	7.4186	114.5625	93,293.00
07/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5738	5	5738	5	0.00
07/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5699	5	5699	5	0.00
07/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5659	5	5659	5	0.00
07/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	209	0	209	0	0.00
07/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	205	0	205	0	0.00
07/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	200	0	200	0	0.00
07/05/2021	R186 On 04-November-21			Bond Future	7.59	115.8584	7.5913	115.8584	0.00
07/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3477	3	3477	3	0.00
07/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5680	5	5680	5	0.00
07/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2529	2	2529	2	0.00
07/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3447	3	3447	3	0.00
07/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3417	3	3417	3	0.00
07/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1207	1	1207	1	0.00
07/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1194	1	1194	1	0.00
07/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	545	1	545	1	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1180	1	1180	1	0.00
07/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1731	2	1731	2	15,177.00
07/05/2021	R186 On 03-February-22			Bond Future	7.79	111.8843	7.7892	111.8843	0.00
07/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1491	1	1491	1	0.00
07/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1475	1	1475	1	0.00
07/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1508	1	1508	1	0.00
07/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3612	4	3612	4	0.00
07/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3667	4	3667	4	0.00
07/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3640	4	3640	4	0.00
07/05/2021	R186 On 05-May-22			Bond Future	8.01	113.0816	8.0073	113.0816	0.00
07/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3311	3	3311	3	0.00
07/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3287	3	3287	3	0.00
07/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3335	3	3335	3	0.00
07/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2087	2	2087	2	0.00
07/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2119	2	2119	2	0.00
07/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2103	2	2103	2	0.00
07/05/2021	R197 On 06-May-21			Bond Future	322.65	322.6478	322.6478	322.6478	0.00
07/05/2021	R197 On 05-August-21			Bond Future	317.87	318.0610	317.8723	318.0610	1,760.00
07/05/2021	R197 On 04-November-21			Bond Future	321.54	321.7333	321.5378	321.7333	0.00
07/05/2021	R197 On 03-February-22			Bond Future	317.14	317.3365	317.1410	317.3365	0.00
07/05/2021	R197 On 05-May-22			Bond Future	320.84	320.8090	320.8407	320.8090	0.00
07/05/2021	R202 On 06-May-21			Bond Future	231.69	231.6930	231.6930	231.6930	0.00
07/05/2021	R202 On 05-August-21			Bond Future	229.94	229.8920	229.9400	229.8920	9,325.00
07/05/2021	R202 On 04-November-21			Bond Future	232.59	232.5459	232.5910	232.5459	0.00
07/05/2021	R202 On 03-February-22			Bond Future	230.97	230.9209	230.9682	230.9209	0.00
07/05/2021	R202 On 05-May-22			Bond Future	233.66	233.4482	233.6624	233.4482	0.00
07/05/2021	R209 On 06-May-21			Bond Future	10.50	69.0595	10.4950	69.0595	0.00
07/05/2021	R209 On 05-August-21			Bond Future	10.60	69.8556	10.5993	69.8556	28,121.00
07/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	6972	7	6972	7	0.00
07/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	6933	7	6933	7	0.00
07/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7011	7	7011	7	0.00
07/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	694	1	694	1	0.00
07/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	713	1	713	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
07/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	703	1	703	1	0.00
07/05/2021	R209 On 04-November-21			Bond Future	10.78	67.5051	10.7802	67.5051	3,675.00
07/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	993	1	993	1	4,750.00
07/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8200	8	8200	8	0.00
07/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7571	7	7571	7	0.00
07/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2776	3	2776	3	0.00
07/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8236	8	8236	8	0.00
07/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8165	8	8165	8	0.00
07/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1131	1	1131	1	0.00
07/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1359	1	1359	1	6,500.00
07/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1142	1	1142	1	0.00
07/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1154	1	1154	1	0.00
07/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4331	5	4331	5	10,000.00
07/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8530	9	8530	9	0.00
07/05/2021	R209 On 03-February-22			Bond Future	10.97	68.2670	10.9735	68.2670	0.00
07/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4397	4	4397	4	0.00
07/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4370	4	4370	4	0.00
07/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4342	4	4342	4	0.00
07/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4095	4	4095	4	0.00
07/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4070	4	4070	4	0.00
07/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4045	4	4045	4	0.00
07/05/2021	R209 On 05-May-22			Bond Future	11.17	65.8579	11.1735	65.8579	0.00
07/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5286	5	5286	5	0.00
07/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5258	5	5258	5	0.00
07/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5230	5	5230	5	0.00
07/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3919	4	3919	4	0.00
07/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3897	4	3897	4	0.00
07/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3875	4	3875	4	0.00
07/05/2021	R210 On 06-May-21			Bond Future	204.20	204.1999	204.1999	204.1999	0.00
07/05/2021	R210 On 05-August-21			Bond Future	206.39	206.3503	206.3865	206.3503	1,486.00
07/05/2021	R210 On 04-November-21			Bond Future	206.02	205.9910	206.0247	205.9910	0.00
07/05/2021	R210 On 03-February-22			Bond Future	208.40	208.3642	208.3997	208.3642	0.00
07/05/2021	R210 On 05-May-22			Bond Future	208.03	207.8466	208.0313	207.8466	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
07/05/2021	R212 On 06-May-21			Bond Future	172.30	172.2978	172.2978	172.2978	0.00
07/05/2021	R212 On 05-August-21			Bond Future	171.82	171.8044	171.8235	171.8044	1,608.00
07/05/2021	R212 On 04-November-21			Bond Future	173.81	173.7885	173.8053	173.7885	0.00
07/05/2021	R213 On 06-May-21			Bond Future	9.51	85.5994	9.5050	85.5994	0.00
07/05/2021	R213 On 05-August-21			Bond Future	9.63	86.6215	9.6304	86.6215	9,054.00
07/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6918	7	6918	7	0.00
07/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6590	6	6590	6	0.00
07/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4041	4	4041	4	0.00
07/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6877	7	6877	7	0.00
07/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6836	7	6836	7	0.00
07/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1671	2	1671	2	0.00
07/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	524	1	524	1	0.00
07/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1303	1	1303	1	0.00
07/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3285	3	3285	3	0.00
07/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	516	1	516	1	0.00
07/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	576	1	576	1	0.00
07/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	508	1	508	1	0.00
07/05/2021	R213 On 04-November-21			Bond Future	9.82	84.0712	9.8226	84.0712	0.00
07/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7485	7	7485	7	0.00
07/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7448	7	7448	7	0.00
07/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7522	7	7522	7	0.00
07/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1036	1	1036	1	0.00
07/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1025	1	1025	1	0.00
07/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1013	1	1013	1	0.00
07/05/2021	R213 On 03-February-22			Bond Future	10.03	85.0200	10.0350	85.0200	0.00
07/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4098	4	4098	4	0.00
07/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1785	2	1785	2	220.00
07/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5377	5	5377	5	0.00
07/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1899	2	1899	2	430.00
07/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4323	4	4323	4	0.00
07/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3033	3	3033	3	0.00
07/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4042	4	4042	4	0.00
07/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3534	3	3534	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2619	3	2619	3	0.00
07/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3560	3	3560	3	0.00
07/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1289	1	1289	1	102.00
07/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3638	3	3638	3	0.00
07/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5603	5	5603	5	0.00
07/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1088	1	1088	1	200.00
07/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3586	3	3586	3	0.00
07/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3870	4	3870	4	0.00
07/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2407	3	2407	3	220.00
07/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2526	3	2526	3	430.00
07/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3819	4	3819	4	430.00
07/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6248	6	6248	6	0.00
07/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7996	8	7996	8	0.00
07/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5012	5	5012	5	200.00
07/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8772	9	8772	9	0.00
07/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3896	4	3896	4	0.00
07/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3922	4	3922	4	0.00
07/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3451	4	3451	4	200.00
07/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4469	5	4469	5	102.00
07/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3222	3	3222	3	102.00
07/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3404	4	3404	4	220.00
07/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6522	7	6522	7	0.00
07/05/2021	R213 On 05-May-22			Bond Future	10.25	82.4004	10.2505	82.4004	0.00
07/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5081	5	5081	5	0.00
07/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5110	5	5110	5	0.00
07/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5053	5	5053	5	0.00
07/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3143	3	3143	3	0.00
07/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3182	3	3182	3	0.00
07/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3162	3	3162	3	0.00
07/05/2021	R214 On 06-May-21			Bond Future	10.82	66.2791	10.8200	66.2791	0.00
07/05/2021	R214 On 05-August-21			Bond Future	10.92	67.1070	10.9203	67.1070	17,880.00
07/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6704	6	6704	6	0.00
07/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6742	6	6742	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
07/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6666	6	6666	6	0.00
07/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	870	1	870	1	0.00
07/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	893	1	893	1	0.00
07/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	881	1	881	1	0.00
07/05/2021	R214 On 04-November-21			Bond Future	11.10	64.5883	11.0975	64.5883	0.00
07/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8278	8	8278	8	0.00
07/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8244	8	8244	8	0.00
07/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8209	8	8209	8	0.00
07/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1291	1	1291	1	0.00
07/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1267	1	1267	1	0.00
07/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1279	1	1279	1	0.00
07/05/2021	R214 On 03-February-22			Bond Future	11.29	65.3173	11.2896	65.3173	0.00
07/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4660	4	4660	4	0.00
07/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4632	4	4632	4	0.00
07/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4689	4	4689	4	0.00
07/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4092	4	4092	4	0.00
07/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4067	4	4067	4	0.00
07/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4042	4	4042	4	0.00
07/05/2021	R214 On 05-May-22			Bond Future	11.48	62.7387	11.4811	62.7387	0.00
07/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5371	5	5371	5	0.00
07/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5343	5	5343	5	0.00
07/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5400	5	5400	5	0.00
07/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4052	4	4052	4	0.00
07/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4029	4	4029	4	0.00
07/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4007	4	4007	4	0.00
07/05/2021	R248 On 06-May-21			Bond Future	10.84	83.5788	10.8350	83.5788	0.00
07/05/2021	R248 On 05-August-21			Bond Future	10.94	84.6598	10.9358	84.6598	172,314.00
07/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10544	10	10544	10	0.00
07/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10494	10	10494	10	0.00
07/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	703	1	703	1	0.00
07/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1816	2	1816	2	1,000.00
07/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10593	10	10593	10	0.00
07/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4279	4	4279	4	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1296	1	1296	1	1,300.00
07/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2106	2	2106	2	0.00
07/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3107	3	3107	3	1,300.00
07/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4583	5	4583	5	0.00
07/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3365	4	3365	4	0.00
07/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5055	5	5055	5	0.00
07/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	496	1	496	1	0.00
07/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2420	3	2420	3	0.00
07/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	489	1	489	1	0.00
07/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6098	6	6098	6	0.00
07/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	7946	8	7946	8	0.00
07/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	482	1	482	1	0.00
07/05/2021	R248 On 04-November-21			Bond Future	11.11	81.2050	11.1137	81.2050	0.00
07/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11663	11	11663	11	0.00
07/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11620	11	11620	11	0.00
07/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11707	11	11707	11	0.00
07/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1033	1	1033	1	0.00
07/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1054	1	1054	1	0.00
07/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1044	1	1044	1	0.00
07/05/2021	R248 On 03-February-22			Bond Future	11.31	82.1216	11.3068	82.1216	0.00
07/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5606	5	5606	5	0.00
07/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5570	5	5570	5	0.00
07/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5533	5	5533	5	0.00
07/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4383	5	4383	5	0.00
07/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4442	5	4442	5	0.00
07/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4412	5	4412	5	0.00
07/05/2021	R248 On 05-May-22			Bond Future	11.50	78.5883	11.4995	78.5883	0.00
07/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6478	6	6478	6	0.00
07/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6442	6	6442	6	0.00
07/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6406	6	6406	6	0.00
07/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4537	5	4537	5	0.00
07/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4482	5	4482	5	0.00
07/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4510	5	4510	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
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