



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 June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	2025 On 05-August-21			Bond Future	153.50	153.8495	153.5014	153.8495	5,211.00
17/06/2021	2025 On 04-November-21			Bond Future	155.22	155.5729	155.2203	155.5729	0.00
17/06/2021	2025 On 03-February-22			Bond Future	155.49	155.8443	155.4874	155.8443	0.00
17/06/2021	2025 On 05-May-22			Bond Future	157.37	157.7327	157.3712	157.7327	0.00
17/06/2021	2029 On 05-August-21			Bond Future	114.34	115.1343	114.3402	115.1343	3,031.00
17/06/2021	2029 On 04-November-21			Bond Future	114.45	115.2535	114.4501	115.2535	0.00
17/06/2021	2029 On 03-February-22			Bond Future	115.81	116.6200	115.8069	116.6200	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
17/06/2021	2029 On 05-May-22			Bond Future	116.02	116.8396	116.0166	116.8396	0.00
17/06/2021	2030 On 05-August-21			Bond Future	9.03	95.0823	9.0349	95.0823	101,722.00
17/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7499	8	7499	8	0.00
17/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	491	1	491	1	5,000.00
17/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3231	4	3231	4	0.00
17/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4300	5	4300	5	0.00
17/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1372	2	1372	2	600.00
17/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6872	8	6872	8	0.00
17/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	30	0	30	0	200.00
17/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7451	8	7451	8	0.00
17/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7403	8	7403	8	0.00
17/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6154	7	6154	7	0.00
17/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1081	2	1081	2	479.00
17/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3031	4	3031	4	600.00
17/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15324	16	15324	16	0.00
17/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1952	3	1952	3	0.00
17/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	972	2	972	2	200.00
17/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7908	7	7908	7	0.00
17/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1310	1	1310	1	7,500.00
17/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3550	3	3550	3	0.00
17/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
17/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	114	0	114	0	200.00
17/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2414	2	2414	2	0.00
17/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	87	0	87	0	0.00
17/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	85	0	85	0	0.00
17/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1849	2	1849	2	0.00
17/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	741	1	741	1	0.00
17/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	400	0	400	0	479.00
17/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2238	2	2238	2	0.00
17/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	671	1	671	1	0.00
17/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	163	0	163	0	479.00
17/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	83	0	83	0	0.00
17/06/2021	2030 On 04-November-21			Bond Future	9.22	96.1247	9.2226	96.1247	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
17/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1454	2	1454	2	300.00
17/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11276	12	11276	12	0.00
17/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7718	8	7718	8	0.00
17/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4826	6	4826	6	29.00
17/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7633	8	7633	8	0.00
17/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10503	11	10503	11	0.00
17/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2479	3	2479	3	29.00
17/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	650	1	650	1	300.00
17/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7675	8	7675	8	0.00
17/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	574	0	574	0	0.00
17/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	580	0	580	0	0.00
17/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3951	4	3951	4	0.00
17/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	185	0	185	0	300.00
17/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6006	5	6006	5	0.00
17/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2601	2	2601	2	0.00
17/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	567	0	567	0	0.00
17/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	247	0	247	0	29.00
17/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1243	1	1243	1	0.00
17/06/2021	2030 On 03-February-22			Bond Future	9.42	93.2376	9.4196	93.2376	0.00
17/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3612	4	3612	4	1,000.00
17/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8078	9	8078	9	0.00
17/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4169	5	4169	5	0.00
17/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3125	4	3125	4	0.00
17/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3153	4	3153	4	0.00
17/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1760	2	1760	2	1,000.00
17/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2911	4	2911	4	0.00
17/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	990	1	990	1	101.00
17/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3180	4	3180	4	0.00
17/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3021	3	3021	3	0.00
17/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3277	3	3277	3	101.00
17/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6594	6	6594	6	0.00
17/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4808	4	4808	4	0.00
17/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3046	3	3046	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
17/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3071	3	3071	3	0.00
17/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2305	2	2305	2	101.00
17/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	956	1	956	1	1,000.00
17/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2673	2	2673	2	0.00
17/06/2021	2030 On 05-May-22			Bond Future	9.63	94.3467	9.6281	94.3467	0.00
17/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1946	2	1946	2	1,800.00
17/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8210	9	8210	9	0.00
17/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2915	3	2915	3	0.00
17/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5290	6	5290	6	0.00
17/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5257	6	5257	6	0.00
17/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	881	1	881	1	1,800.00
17/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4510	5	4510	5	0.00
17/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5322	6	5322	6	0.00
17/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1261	1	1261	1	1,073.00
17/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8826	8	8826	8	0.00
17/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2436	2	2436	2	0.00
17/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5782	5	5782	5	0.00
17/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2469	2	2469	2	0.00
17/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2452	2	2452	2	0.00
17/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4337	4	4337	4	1,073.00
17/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7370	7	7370	7	0.00
17/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2899	3	2899	3	1,073.00
17/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1406	1	1406	1	1,800.00
17/06/2021	2032 On 05-August-21			Bond Future	9.69	94.3671	9.6882	94.3671	120,492.00
17/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9574	10	9574	10	0.00
17/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9522	10	9522	10	0.00
17/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9625	10	9625	10	0.00
17/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	62	0	62	0	0.00
17/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	65	0	65	0	0.00
17/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	64	0	64	0	0.00
17/06/2021	2032 On 04-November-21			Bond Future	9.88	91.2563	9.8814	91.2563	21.00
17/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1463	2	1463	2	700.00
17/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15441	16	15441	16	0.00

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17/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10494	11	10494	11	0.00
17/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2746	3	2746	3	700.00
17/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10448	11	10448	11	0.00
17/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10402	11	10402	11	0.00
17/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	450	0	450	0	0.00
17/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	460	0	460	0	0.00
17/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	86	0	86	0	700.00
17/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	455	0	455	0	0.00
17/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3052	3	3052	3	0.00
17/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4826	5	4826	5	0.00
17/06/2021	2032 On 03-February-22			Bond Future	10.08	92.3172	10.0799	92.3172	0.00
17/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4440	5	4440	5	0.00
17/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3765	4	3765	4	0.00
17/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1330	2	1330	2	97.00
17/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4782	5	4782	5	0.00
17/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	975	1	975	1	198.00
17/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4748	5	4748	5	0.00
17/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2340	3	2340	3	210.00
17/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6658	7	6658	7	0.00
17/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7379	8	7379	8	0.00
17/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5066	6	5066	6	0.00
17/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2244	3	2244	3	400.00
17/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5544	6	5544	6	0.00
17/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2823	3	2823	3	0.00
17/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4713	5	4713	5	0.00
17/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4679	5	4679	5	0.00
17/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2744	3	2744	3	0.00
17/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2723	3	2723	3	0.00
17/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4400	4	4400	4	198.00
17/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8087	8	8087	8	0.00
17/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2278	2	2278	2	97.00
17/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2680	2	2680	2	198.00
17/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2518	2	2518	2	210.00

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17/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2899	3	2899	3	400.00
17/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5194	5	5194	5	0.00
17/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1586	1	1586	1	210.00
17/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1820	2	1820	2	400.00
17/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2701	3	2701	3	0.00
17/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3419	3	3419	3	97.00
17/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6986	7	6986	7	0.00
17/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5049	5	5049	5	0.00
17/06/2021	2032 On 05-May-22			Bond Future	10.29	89.2686	10.2854	89.2686	0.00
17/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6632	7	6632	7	0.00
17/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6560	7	6560	7	0.00
17/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6596	7	6596	7	0.00
17/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2557	2	2557	2	0.00
17/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2573	2	2573	2	0.00
17/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2541	2	2541	2	0.00
17/06/2021	2033 On 05-August-21			Bond Future	109.02	108.9955	109.0184	108.9955	9,059.00
17/06/2021	2033 On 04-November-21			Bond Future	108.99	108.9667	108.9894	108.9667	0.00
17/06/2021	2033 On 03-February-22			Bond Future	110.28	110.2585	110.2814	110.2585	0.00
17/06/2021	2033 On 05-May-22			Bond Future	110.35	110.3223	110.3454	110.3223	0.00
17/06/2021	2037 On 05-August-21			Bond Future	10.50	85.7945	10.5038	85.7945	126,163.00
17/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10706	11	10706	11	0.00
17/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10759	11	10759	11	0.00
17/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10813	12	10813	12	0.00
17/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	65	0	65	0	0.00
17/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	64	0	64	0	0.00
17/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	62	0	62	0	0.00
17/06/2021	2037 On 04-November-21			Bond Future	10.69	86.7352	10.6895	86.7352	0.00
17/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12708	13	12708	13	0.00
17/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12662	13	12662	13	0.00
17/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10277	11	10277	11	0.00
17/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6468	7	6468	7	600.00
17/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12754	13	12754	13	0.00
17/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	373	0	373	0	0.00

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17/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	684	1	684	1	600.00
17/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1480	2	1480	2	0.00
17/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	379	0	379	0	0.00
17/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	368	0	368	0	0.00
17/06/2021	2037 On 03-February-22			Bond Future	10.88	83.4888	10.8831	83.4888	0.00
17/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6152	7	6152	7	0.00
17/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6112	7	6112	7	0.00
17/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6071	7	6071	7	0.00
17/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2549	3	2549	3	0.00
17/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2588	3	2588	3	0.00
17/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2569	3	2569	3	0.00
17/06/2021	2037 On 05-May-22			Bond Future	11.08	84.4823	11.0833	84.4823	0.00
17/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7364	8	7364	8	0.00
17/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7286	8	7286	8	0.00
17/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7325	8	7325	8	0.00
17/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2885	3	2885	3	0.00
17/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2921	3	2921	3	0.00
17/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2903	3	2903	3	0.00
17/06/2021	2038 On 05-August-21			Bond Future	121.35	122.6273	121.3540	122.6273	7,713.00
17/06/2021	2038 On 04-November-21			Bond Future	122.71	124.0011	122.7129	124.0011	0.00
17/06/2021	2038 On 03-February-22			Bond Future	122.40	123.7016	122.3982	123.7016	0.00
17/06/2021	2038 On 05-May-22			Bond Future	123.88	125.2008	123.8813	125.2008	0.00
17/06/2021	2040 On 05-August-21			Bond Future	10.62	87.7964	10.6209	87.7964	86,088.00
17/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	12021	13	12021	13	0.00
17/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6706	7	6706	7	900.00
17/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23382	24	23382	24	0.00
17/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11966	12	11966	12	0.00
17/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11910	12	11910	12	0.00
17/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	4020	5	4020	5	900.00
17/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1017	1	1017	1	0.00
17/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	64	0	64	0	0.00
17/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
17/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	67	0	67	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
17/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	407	0	407	0	0.00
17/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	66	0	66	0	0.00
17/06/2021	2040 On 04-November-21			Bond Future	10.80	88.7591	10.8015	88.7591	0.00
17/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13392	14	13392	14	0.00
17/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13296	14	13296	14	0.00
17/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13344	14	13344	14	0.00
17/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	430	0	430	0	0.00
17/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	436	0	436	0	0.00
17/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	424	0	424	0	0.00
17/06/2021	2040 On 03-February-22			Bond Future	10.99	85.2859	10.9897	85.2859	0.00
17/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6531	7	6531	7	0.00
17/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6488	7	6488	7	0.00
17/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6575	7	6575	7	0.00
17/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2675	3	2675	3	0.00
17/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2655	3	2655	3	0.00
17/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2635	3	2635	3	0.00
17/06/2021	2040 On 05-May-22			Bond Future	11.18	86.3009	11.1836	86.3009	0.00
17/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1481	2	1481	2	1,200.00
17/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7783	8	7783	8	0.00
17/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7742	8	7742	8	0.00
17/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7825	8	7825	8	0.00
17/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3116	3	3116	3	1,200.00
17/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12661	13	12661	13	0.00
17/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1663	1	1663	1	1,200.00
17/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3179	3	3179	3	0.00
17/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3160	3	3160	3	0.00
17/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7345	7	7345	7	0.00
17/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3199	3	3199	3	0.00
17/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11349	11	11349	11	0.00
17/06/2021	2044 On 05-August-21			Bond Future	10.66	84.5415	10.6610	84.5415	59,604.00
17/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12466	13	12466	13	0.00
17/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12412	13	12412	13	0.00
17/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12521	13	12521	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
17/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	58	0	58	0	0.00
17/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	59	0	59	0	0.00
17/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	61	0	61	0	0.00
17/06/2021	2044 On 04-November-21			Bond Future	10.83	85.4685	10.8329	85.4685	0.00
17/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13251	14	13251	14	0.00
17/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13204	14	13204	14	0.00
17/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13299	14	13299	14	0.00
17/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	453	0	453	0	0.00
17/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	464	0	464	0	0.00
17/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	458	0	458	0	0.00
17/06/2021	2044 On 03-February-22			Bond Future	11.01	82.0822	11.0116	82.0822	0.00
17/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6633	7	6633	7	0.00
17/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6589	7	6589	7	0.00
17/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6546	7	6546	7	0.00
17/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2693	3	2693	3	0.00
17/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2672	3	2672	3	0.00
17/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2652	3	2652	3	0.00
17/06/2021	2044 On 05-May-22			Bond Future	11.20	83.0590	11.1956	83.0590	0.00
17/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7775	8	7775	8	0.00
17/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7733	8	7733	8	0.00
17/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7692	8	7692	8	0.00
17/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3102	3	3102	3	0.00
17/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3082	3	3082	3	0.00
17/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3063	3	3063	3	0.00
17/06/2021	2046 On 05-August-21			Bond Future	111.94	113.3654	111.9435	113.3654	18,098.00
17/06/2021	2046 On 04-November-21			Bond Future	111.36	112.7962	111.3580	112.7962	0.00
17/06/2021	2046 On 03-February-22			Bond Future	112.68	114.1338	112.6783	114.1338	0.00
17/06/2021	2046 On 05-May-22			Bond Future	112.17	113.6417	112.1685	113.6417	0.00
17/06/2021	2050 On 05-August-21			Bond Future	115.74	116.1561	115.7363	116.1561	11,059.00
17/06/2021	2050 On 04-November-21			Bond Future	117.03	117.4570	117.0320	117.4570	0.00
17/06/2021	2050 On 03-February-22			Bond Future	116.45	116.8839	116.4538	116.8839	0.00
17/06/2021	2050 On 05-May-22			Bond Future	117.86	118.3004	117.8647	118.3004	0.00
17/06/2021	8607 On 21-December-26			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
17/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	AL37 On 05-August-21			Index Future	794.33	799.2290	794.3340	799.2290	0.00
17/06/2021	AL37 On 04-November-21			Index Future	803.13	808.0810	803.1250	808.0810	0.00
17/06/2021	AL37 On 03-February-22			Index Future	812.45	817.4680	812.4500	817.4680	0.00
17/06/2021	AL37 On 05-May-22			Index Future	822.10	827.1790	822.0990	827.1790	0.00
17/06/2021	AL7T On 05-August-21			Index Future	905.29	913.3400	905.2880	913.3400	0.00
17/06/2021	AL7T On 04-November-21			Index Future	915.31	923.4560	915.3070	923.4560	0.00
17/06/2021	AL7T On 03-February-22			Index Future	925.93	934.1830	925.9340	934.1830	0.00
17/06/2021	AL7T On 05-May-22			Index Future	936.93	945.2810	936.9310	945.2810	0.00
17/06/2021	ALBI On 05-August-21			Index Future	798.35	803.6900	798.3490	803.6900	114.00
17/06/2021	ALBI On 04-November-21			Index Future	807.19	812.5910	807.1850	812.5910	0.00
17/06/2021	ALBI On 03-February-22			Index Future	816.56	822.0300	816.5570	822.0300	0.00
17/06/2021	ALBI On 05-May-22			Index Future	826.26	831.7960	826.2550	831.7960	0.00
17/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C212 On 31-January-22			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
17/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2021	ES33 On 05-August-21			Bond Future	11.15	79.5876	11.1546	79.5876	350.00
17/06/2021	ES33 On 04-November-21			Bond Future	11.39	76.6850	11.3887	76.6850	0.00
17/06/2021	ES33 On 03-February-22			Bond Future	11.63	77.5764	11.6339	77.5764	0.00
17/06/2021	ES33 On 05-May-22			Bond Future	11.88	74.7218	11.8827	74.7218	0.00
17/06/2021	ES42 On 05-August-21			Bond Future	11.67	78.3907	11.6667	78.3907	4,779.00
17/06/2021	ES42 On 04-November-21			Bond Future	11.89	74.9920	11.8879	74.9920	0.00
17/06/2021	ES42 On 03-February-22			Bond Future	12.11	75.8643	12.1120	75.8643	0.00
17/06/2021	ES42 On 05-May-22			Bond Future	12.35	72.5083	12.3472	72.5083	0.00
17/06/2021	GOVI On 05-August-21			GOVI	788.29	793.6210	788.2920	793.6210	976.00
17/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	691420	74	691420	74	0.00
17/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	691520	74	691520	74	0.00
17/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	691620	74	691620	74	0.00
17/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 04-November-21			GOVI	797.02	802.4110	797.0170	802.4110	0.00
17/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	685970	74	685970	74	0.00
17/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	686070	74	686070	74	0.00
17/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	686170	74	686170	74	0.00
17/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 03-February-22			GOVI	806.27	811.7310	806.2710	811.7310	0.00
17/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	135210	19	135210	19	0.00
17/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	135310	19	135310	19	0.00
17/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	135110	19	135110	19	0.00
17/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 05-May-22			GOVI	815.85	821.3750	815.8470	821.3750	0.00
17/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	276070	33	276070	33	0.00
17/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	276170	33	276170	33	0.00
17/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	275970	33	275970	33	0.00
17/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2021	IGOV On 05-August-21			Index Future	295.79	297.1800	295.7860	297.1800	450.00
17/06/2021	IGOV On 04-November-21			Index Future	299.13	300.5450	299.1320	300.5450	16.00
17/06/2021	IGOV On 03-February-22			Index Future	302.68	304.1080	302.6770	304.1080	0.00
17/06/2021	IGOV On 05-May-22			Index Future	306.34	307.7930	306.3430	307.7930	0.00
17/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
17/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
17/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
17/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
17/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
17/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.81	96.2400	3.8100	96.2400	0.00
17/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.85	96.1950	3.8450	96.1950	30,000.00
17/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.97	96.1100	3.9700	96.1100	0.00
17/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.02	96.0800	4.0200	96.0800	0.00
17/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.16	95.9500	4.1600	95.9500	0.00
17/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.45	95.7150	4.4500	95.7150	0.00
17/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.75	95.4100	4.7450	95.4100	471.00
17/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.94	95.2300	4.9400	95.2300	0.00
17/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.20	94.9750	5.2000	94.9750	0.00
17/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.33	94.8050	5.3250	94.8050	0.00
17/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.55	94.6160	5.5450	94.6160	0.00
17/06/2021	R023 On 05-August-21			Bond Future	5.22	107.3095	5.2201	107.3095	15,414.00
17/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	259	0	259	0	0.00
17/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	250	0	250	0	0.00
17/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	241	0	241	0	0.00
17/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	135	0	135	0	0.00
17/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	129	0	129	0	0.00
17/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	123	0	123	0	0.00
17/06/2021	R023 On 04-November-21			Bond Future	5.37	104.5779	5.3743	104.5779	0.00
17/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	79	0	79	0	0.00
17/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	77	0	77	0	0.00
17/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	74	0	74	0	0.00
17/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	680	1	680	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
17/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	670	1	670	1	0.00
17/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	660	1	660	1	0.00
17/06/2021	R023 On 03-February-22			Bond Future	5.56	105.7931	5.5571	105.7931	0.00
17/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	130	0	130	0	0.00
17/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	127	0	127	0	0.00
17/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	133	0	133	0	0.00
17/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	626	1	626	1	0.00
17/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	640	1	640	1	0.00
17/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	633	1	633	1	0.00
17/06/2021	R023 On 05-May-22			Bond Future	5.79	103.1404	5.7917	103.1404	0.00
17/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	618	1	618	1	0.00
17/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	612	1	612	1	0.00
17/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	624	1	624	1	0.00
17/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	216	0	216	0	0.00
17/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	220	0	220	0	0.00
17/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	218	0	218	0	0.00
17/06/2021	R035 On 05-August-21			Bond Future	10.27	94.6082	10.2687	94.6082	82,805.00
17/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
17/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
17/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4092	5	4092	5	0.00
17/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1237	2	1237	2	100.00
17/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
17/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7220	8	7220	8	0.00
17/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	257	0	257	0	100.00
17/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44226	43	44226	43	0.00
17/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	821	1	821	1	100.00
17/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2926	3	2926	3	0.00
17/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44459	44	44459	44	0.00
17/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44343	44	44343	44	0.00
17/06/2021	R035 On 04-November-21			Bond Future	10.46	91.1702	10.4631	91.1702	0.00
17/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6212	7	6212	7	0.00
17/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18531	19	18531	19	0.00
17/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8779	9	8779	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2503	3	2503	3	782.00
17/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12468	13	12468	13	0.00
17/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12420	13	12420	13	0.00
17/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3727	5	3727	5	0.00
17/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	2163	3	2163	3	350.00
17/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	2190	3	2190	3	400.00
17/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3801	5	3801	5	400.00
17/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12515	13	12515	13	0.00
17/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5680	6	5680	6	0.00
17/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1788	2	1788	2	782.00
17/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4041	4	4041	4	0.00
17/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	400	0	400	0	0.00
17/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	934	1	934	1	782.00
17/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2788	3	2788	3	0.00
17/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4467	4	4467	4	0.00
17/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2842	3	2842	3	350.00
17/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4508	4	4508	4	0.00
17/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1591	2	1591	2	350.00
17/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	411	0	411	0	0.00
17/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	405	0	405	0	0.00
17/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	57	0	57	0	400.00
17/06/2021	R035 On 03-February-22			Bond Future	10.67	92.2299	10.6659	92.2299	0.00
17/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5389	6	5389	6	0.00
17/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8863	9	8863	9	0.00
17/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1476	2	1476	2	683.00
17/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6141	7	6141	7	0.00
17/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2372	3	2372	3	280.00
17/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3045	4	3045	4	1,600.00
17/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6302	7	6302	7	0.00
17/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2795	3	2795	3	200.00
17/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8205	9	8205	9	0.00
17/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5311	6	5311	6	0.00
17/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6754	7	6754	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3962	5	3962	5	0.00
17/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6100	7	6100	7	0.00
17/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6060	7	6060	7	0.00
17/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2652	3	2652	3	0.00
17/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2632	3	2632	3	0.00
17/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2339	2	2339	2	683.00
17/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1827	2	1827	2	280.00
17/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2537	2	2537	2	200.00
17/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5419	5	5419	5	0.00
17/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3006	3	3006	3	1,600.00
17/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5078	5	5078	5	0.00
17/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4063	4	4063	4	683.00
17/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7908	8	7908	8	0.00
17/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2613	3	2613	3	0.00
17/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1641	1	1641	1	1,800.00
17/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3050	3	3050	3	280.00
17/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6062	6	6062	6	0.00
17/06/2021	R035 On 05-May-22			Bond Future	10.87	88.8485	10.8674	88.8485	0.00
17/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7489	8	7489	8	0.00
17/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7450	8	7450	8	0.00
17/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7411	8	7411	8	0.00
17/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2896	3	2896	3	0.00
17/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2878	3	2878	3	0.00
17/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2860	3	2860	3	0.00
17/06/2021	R186 On 05-August-21			Bond Future	7.45	115.4393	7.4516	115.4393	87,924.00
17/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5437	6	5437	6	0.00
17/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5394	6	5394	6	0.00
17/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5351	6	5351	6	0.00
17/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	58	0	58	0	0.00
17/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	56	0	56	0	0.00
17/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	54	0	54	0	0.00
17/06/2021	R186 On 04-November-21			Bond Future	7.64	116.7042	7.6353	116.7042	0.00
17/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5282	6	5282	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
17/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2998	4	2998	4	0.00
17/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2026	3	2026	3	0.00
17/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2967	4	2967	4	0.00
17/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2936	4	2936	4	0.00
17/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	924	1	924	1	0.00
17/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	911	1	911	1	0.00
17/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	898	1	898	1	0.00
17/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	344	0	344	0	15,177.00
17/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1426	1	1426	1	15,177.00
17/06/2021	R186 On 03-February-22			Bond Future	7.83	112.7778	7.8275	112.7778	0.00
17/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1091	2	1091	2	0.00
17/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1076	2	1076	2	0.00
17/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1105	2	1105	2	0.00
17/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3373	3	3373	3	0.00
17/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3430	3	3430	3	0.00
17/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3402	3	3402	3	0.00
17/06/2021	R186 On 05-May-22			Bond Future	8.04	114.1189	8.0356	114.1189	0.00
17/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3112	4	3112	4	0.00
17/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3087	4	3087	4	0.00
17/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3137	4	3137	4	0.00
17/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2003	2	2003	2	0.00
17/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2032	2	2032	2	0.00
17/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2017	2	2017	2	0.00
17/06/2021	R197 On 05-August-21			Bond Future	321.47	321.6130	321.4717	321.6130	1,120.00
17/06/2021	R197 On 04-November-21			Bond Future	325.07	325.2152	325.0710	325.2152	0.00
17/06/2021	R197 On 03-February-22			Bond Future	320.76	320.9045	320.7586	320.9045	0.00
17/06/2021	R197 On 05-May-22			Bond Future	324.65	324.7938	324.6456	324.7938	0.00
17/06/2021	R202 On 05-August-21			Bond Future	237.91	239.2857	237.9064	239.2857	9,436.00
17/06/2021	R202 On 04-November-21			Bond Future	240.57	241.9658	240.5700	241.9658	0.00
17/06/2021	R202 On 03-February-22			Bond Future	239.08	240.4967	239.0845	240.4967	0.00
17/06/2021	R202 On 05-May-22			Bond Future	241.98	243.4111	241.9812	243.4111	0.00
17/06/2021	R209 On 05-August-21			Bond Future	10.17	73.2944	10.1705	73.2944	28,681.00
17/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8801	9	8801	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8753	9	8753	9	0.00
17/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8848	9	8848	9	0.00
17/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	69	0	69	0	0.00
17/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	72	0	72	0	0.00
17/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	71	0	71	0	0.00
17/06/2021	R209 On 04-November-21			Bond Future	10.34	70.9575	10.3402	70.9575	4,785.00
17/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	844	1	844	1	6,000.00
17/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9947	10	9947	10	0.00
17/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9905	10	9905	10	0.00
17/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1839	3	1839	3	0.00
17/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9185	10	9185	10	0.00
17/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3244	4	3244	4	0.00
17/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9990	11	9990	11	0.00
17/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	421	0	421	0	0.00
17/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	508	1	508	1	9,000.00
17/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3833	4	3833	4	3,100.00
17/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	425	0	425	0	0.00
17/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	429	0	429	0	0.00
17/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2334	3	2334	3	9,400.00
17/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5916	6	5916	6	0.00
17/06/2021	R209 On 03-February-22			Bond Future	10.51	71.7824	10.5129	71.7824	0.00
17/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5106	6	5106	6	0.00
17/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	5036	6	5036	6	0.00
17/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5071	6	5071	6	0.00
17/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2256	2	2256	2	0.00
17/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2273	3	2273	3	0.00
17/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2238	2	2238	2	0.00
17/06/2021	R209 On 05-May-22			Bond Future	10.69	69.4947	10.6898	69.4947	0.00
17/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6467	7	6467	7	0.00
17/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6433	7	6433	7	0.00
17/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6398	7	6398	7	0.00
17/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2512	3	2512	3	0.00
17/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2496	2	2496	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
17/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2480	2	2480	2	0.00
17/06/2021	R210 On 05-August-21			Bond Future	210.07	210.9327	210.0683	210.9327	1,486.00
17/06/2021	R210 On 04-November-21			Bond Future	209.63	210.5076	209.6328	210.5076	0.00
17/06/2021	R210 On 03-February-22			Bond Future	212.12	213.0037	212.1179	213.0037	0.00
17/06/2021	R210 On 05-May-22			Bond Future	211.85	212.7419	211.8455	212.7419	0.00
17/06/2021	R212 On 05-August-21			Bond Future	172.73	172.7118	172.7332	172.7118	2,207.00
17/06/2021	R212 On 04-November-21			Bond Future	174.67	174.6466	174.6676	174.6466	0.00
17/06/2021	R213 On 05-August-21			Bond Future	9.36	89.2525	9.3640	89.2525	9,050.00
17/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7965	9	7965	9	0.00
17/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4599	5	4599	5	0.00
17/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7584	8	7584	8	0.00
17/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7917	9	7917	9	0.00
17/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7870	9	7870	9	0.00
17/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1569	2	1569	2	0.00
17/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	79	0	79	0	0.00
17/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	382	0	382	0	0.00
17/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1703	2	1703	2	0.00
17/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	77	0	77	0	0.00
17/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	91	0	91	0	0.00
17/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	76	0	76	0	0.00
17/06/2021	R213 On 04-November-21			Bond Future	9.55	86.7011	9.5506	86.7011	0.00
17/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8430	9	8430	9	0.00
17/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8388	9	8388	9	0.00
17/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8473	9	8473	9	0.00
17/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	510	0	510	0	0.00
17/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	504	0	504	0	0.00
17/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	499	0	499	0	0.00
17/06/2021	R213 On 03-February-22			Bond Future	9.75	87.7087	9.7458	87.7087	0.00
17/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4548	5	4548	5	0.00
17/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3295	4	3295	4	0.00
17/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1842	2	1842	2	220.00
17/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6039	7	6039	7	0.00
17/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1986	2	1986	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4814	6	4814	6	0.00
17/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4482	5	4482	5	0.00
17/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2819	3	2819	3	0.00
17/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3910	5	3910	5	0.00
17/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3880	5	3880	5	0.00
17/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6295	7	6295	7	0.00
17/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4002	5	4002	5	0.00
17/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	966	1	966	1	200.00
17/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3940	5	3940	5	0.00
17/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1214	2	1214	2	102.00
17/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3701	3	3701	3	200.00
17/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7139	7	7139	7	0.00
17/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2714	2	2714	2	0.00
17/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2672	2	2672	2	430.00
17/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4825	4	4825	4	0.00
17/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6410	6	6410	6	0.00
17/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1589	1	1589	1	220.00
17/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1677	2	1677	2	430.00
17/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2757	3	2757	3	0.00
17/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2736	3	2736	3	0.00
17/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2381	2	2381	2	200.00
17/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2203	2	2203	2	102.00
17/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3220	3	3220	3	102.00
17/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2344	2	2344	2	220.00
17/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5068	5	5068	5	0.00
17/06/2021	R213 On 05-May-22			Bond Future	9.94	85.2195	9.9412	85.2195	0.00
17/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5852	6	5852	6	0.00
17/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5885	6	5885	6	0.00
17/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5819	6	5819	6	0.00
17/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2351	2	2351	2	0.00
17/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2382	2	2382	2	0.00
17/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2367	2	2367	2	0.00
17/06/2021	R214 On 05-August-21			Bond Future	10.57	69.9735	10.5696	69.9735	17,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7991	8	7991	8	0.00
17/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8038	9	8038	9	0.00
17/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7944	8	7944	8	0.00
17/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	115	0	115	0	0.00
17/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	119	0	119	0	0.00
17/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	117	0	117	0	0.00
17/06/2021	R214 On 04-November-21			Bond Future	10.74	67.4630	10.7381	67.4630	0.00
17/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9559	10	9559	10	0.00
17/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9517	10	9517	10	0.00
17/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9475	10	9475	10	0.00
17/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	505	1	505	1	0.00
17/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	496	1	496	1	0.00
17/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	501	1	501	1	0.00
17/06/2021	R214 On 03-February-22			Bond Future	10.91	68.2471	10.9124	68.2471	0.00
17/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	5116	6	5116	6	0.00
17/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5081	6	5081	6	0.00
17/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	5151	6	5151	6	0.00
17/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2445	3	2445	3	0.00
17/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2426	3	2426	3	0.00
17/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2408	3	2408	3	0.00
17/06/2021	R214 On 05-May-22			Bond Future	11.08	65.7789	11.0843	65.7789	0.00
17/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6178	7	6178	7	0.00
17/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6144	7	6144	7	0.00
17/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6213	7	6213	7	0.00
17/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2703	3	2703	3	0.00
17/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2686	3	2686	3	0.00
17/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2670	3	2670	3	0.00
17/06/2021	R248 On 05-August-21			Bond Future	10.57	88.2871	10.5691	88.2871	171,004.00
17/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12830	13	12830	13	0.00
17/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12775	13	12775	13	0.00
17/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	588	1	588	1	0.00
17/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1916	2	1916	2	0.00
17/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5275	6	5275	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
17/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12885	13	12885	13	0.00
17/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1269	2	1269	2	1,300.00
17/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3667	4	3667	4	1,300.00
17/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2300	3	2300	3	0.00
17/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2066	2	2066	2	0.00
17/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1215	1	1215	1	0.00
17/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2444	2	2444	2	0.00
17/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	66	0	66	0	0.00
17/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	705	1	705	1	0.00
17/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	65	0	65	0	0.00
17/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3361	3	3361	3	0.00
17/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	5120	5	5120	5	0.00
17/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	63	0	63	0	0.00
17/06/2021	R248 On 04-November-21			Bond Future	10.74	84.8429	10.7365	84.8429	0.00
17/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	2002	3	2002	3	1,200.00
17/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13728	14	13728	14	0.00
17/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	593	1	593	1	1,200.00
17/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13776	14	13776	14	0.00
17/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13824	14	13824	14	0.00
17/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	439	0	439	0	0.00
17/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	445	0	445	0	0.00
17/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	450	0	450	0	0.00
17/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9815	10	9815	10	0.00
17/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5347	6	5347	6	0.00
17/06/2021	R248 On 03-February-22			Bond Future	10.91	85.8290	10.9102	85.8290	0.00
17/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6794	7	6794	7	0.00
17/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6749	7	6749	7	0.00
17/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6704	7	6704	7	0.00
17/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2801	3	2801	3	0.00
17/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2843	3	2843	3	0.00
17/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2822	3	2822	3	0.00
17/06/2021	R248 On 05-May-22			Bond Future	11.08	82.4348	11.0813	82.4348	0.00
17/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	8009	8	8009	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
17/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7966	8	7966	8	0.00
17/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7922	8	7922	8	0.00
17/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3214	3	3214	3	0.00
17/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3175	3	3175	3	0.00
17/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3194	3	3194	3	0.00