



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
29/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	2025 On 05-August-21			Bond Future	153.43	153.1999	153.4329	153.1999	5,207.00
29/06/2021	2025 On 04-November-21			Bond Future	155.14	154.9053	155.1359	154.9053	0.00
29/06/2021	2025 On 03-February-22			Bond Future	155.40	155.1668	155.3981	155.1668	0.00
29/06/2021	2025 On 05-May-22			Bond Future	157.28	157.0439	157.2769	157.0439	0.00
29/06/2021	2029 On 05-August-21			Bond Future	113.74	113.8860	113.7438	113.8860	3,031.00
29/06/2021	2029 On 04-November-21			Bond Future	113.84	113.9849	113.8374	113.9849	0.00
29/06/2021	2029 On 03-February-22			Bond Future	115.18	115.3324	115.1817	115.3324	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
29/06/2021	2029 On 05-May-22			Bond Future	115.38	115.5375	115.3842	115.5375	0.00
29/06/2021	2030 On 05-August-21			Bond Future	9.03	94.2528	9.0284	94.2528	101,294.00
29/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7481	8	7481	8	0.00
29/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	306	0	306	0	5,000.00
29/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3039	3	3039	3	0.00
29/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4164	4	4164	4	0.00
29/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1115	1	1115	1	600.00
29/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6837	7	6837	7	0.00
29/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	7	0	7	0	200.00
29/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7431	7	7431	7	0.00
29/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7382	7	7382	7	0.00
29/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6097	6	6097	6	0.00
29/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	832	1	832	1	479.00
29/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2828	3	2828	3	600.00
29/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15360	15	15360	15	0.00
29/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1701	2	1701	2	0.00
29/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	730	1	730	1	200.00
29/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7849	8	7849	8	0.00
29/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1023	1	1023	1	7,500.00
29/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3330	3	3330	3	0.00
29/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
29/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	43	0	43	0	200.00
29/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2136	2	2136	2	0.00
29/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	30	0	30	0	0.00
29/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	29	0	29	0	0.00
29/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1556	2	1556	2	0.00
29/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	502	1	502	1	0.00
29/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	228	0	228	0	479.00
29/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1953	2	1953	2	0.00
29/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	442	0	442	0	0.00
29/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	70	0	70	0	479.00
29/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	28	0	28	0	0.00
29/06/2021	2030 On 04-November-21			Bond Future	9.22	95.2794	9.2176	95.2794	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
29/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1191	1	1191	1	300.00
29/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11236	11	11236	11	0.00
29/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7564	8	7564	8	0.00
29/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4580	5	4580	5	29.00
29/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7477	8	7477	8	0.00
29/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10447	10	10447	10	0.00
29/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2203	2	2203	2	29.00
29/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	459	0	459	0	300.00
29/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7521	8	7521	8	0.00
29/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	392	0	392	0	0.00
29/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	397	0	397	0	0.00
29/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3661	4	3661	4	0.00
29/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	118	0	118	0	300.00
29/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5787	6	5787	6	0.00
29/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2299	2	2299	2	0.00
29/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	387	0	387	0	0.00
29/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	164	0	164	0	29.00
29/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	970	1	970	1	0.00
29/06/2021	2030 On 03-February-22			Bond Future	9.42	92.3789	9.4153	92.3789	0.00
29/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3279	3	3279	3	1,000.00
29/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	7849	8	7849	8	0.00
29/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	3837	4	3837	4	0.00
29/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	2794	3	2794	3	0.00
29/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	2821	3	2821	3	0.00
29/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1446	1	1446	1	1,000.00
29/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2581	3	2581	3	0.00
29/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	748	1	748	1	101.00
29/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	2849	3	2849	3	0.00
29/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2667	3	2667	3	0.00
29/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2924	3	2924	3	101.00
29/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6330	6	6330	6	0.00
29/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4471	4	4471	4	0.00
29/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2692	3	2692	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
29/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2717	3	2717	3	0.00
29/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1949	2	1949	2	101.00
29/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	705	1	705	1	1,000.00
29/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2317	2	2317	2	0.00
29/06/2021	2030 On 05-May-22			Bond Future	9.62	93.4759	9.6240	93.4759	0.00
29/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1598	2	1598	2	1,800.00
29/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	7914	8	7914	8	0.00
29/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2544	3	2544	3	0.00
29/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	4919	5	4919	5	0.00
29/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	4886	5	4886	5	0.00
29/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	655	1	655	1	1,800.00
29/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4137	4	4137	4	0.00
29/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	4952	5	4952	5	0.00
29/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	990	1	990	1	1,073.00
29/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8579	9	8579	9	0.00
29/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2045	2	2045	2	0.00
29/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5413	5	5413	5	0.00
29/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2077	2	2077	2	0.00
29/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2061	2	2061	2	0.00
29/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3945	4	3945	4	1,073.00
29/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7079	7	7079	7	0.00
29/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2505	3	2505	3	1,073.00
29/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1090	1	1090	1	1,800.00
29/06/2021	2032 On 05-August-21			Bond Future	9.72	93.3355	9.7180	93.3355	120,231.00
29/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9345	9	9345	9	0.00
29/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9293	9	9293	9	0.00
29/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9397	9	9397	9	0.00
29/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	17	0	17	0	0.00
29/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	18	0	18	0	0.00
29/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	17	0	17	0	0.00
29/06/2021	2032 On 04-November-21			Bond Future	9.91	90.2069	9.9139	90.2069	57.00
29/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1070	1	1070	1	700.00
29/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15212	15	15212	15	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
29/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10153	10	10153	10	0.00
29/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2300	2	2300	2	700.00
29/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10106	10	10106	10	0.00
29/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10059	10	10059	10	0.00
29/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	303	0	303	0	0.00
29/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	310	0	310	0	0.00
29/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	51	0	51	0	700.00
29/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	306	0	306	0	0.00
29/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2800	3	2800	3	0.00
29/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4626	5	4626	5	0.00
29/06/2021	2032 On 03-February-22			Bond Future	10.11	91.2523	10.1146	91.2523	0.00
29/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	3941	4	3941	4	0.00
29/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3275	3	3275	3	0.00
29/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	968	1	968	1	97.00
29/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4278	4	4278	4	0.00
29/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	688	1	688	1	198.00
29/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4243	4	4243	4	0.00
29/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	1876	2	1876	2	210.00
29/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6161	6	6161	6	0.00
29/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	6894	7	6894	7	0.00
29/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4557	5	4557	5	0.00
29/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	1784	2	1784	2	400.00
29/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5034	5	5034	5	0.00
29/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2345	2	2345	2	0.00
29/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4209	4	4209	4	0.00
29/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4175	4	4175	4	0.00
29/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2441	2	2441	2	0.00
29/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2419	2	2419	2	0.00
29/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4121	4	4121	4	198.00
29/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8000	8	8000	8	0.00
29/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1968	2	1968	2	97.00
29/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2375	2	2375	2	198.00
29/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2209	2	2209	2	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2600	3	2600	3	400.00
29/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4934	5	4934	5	0.00
29/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1300	1	1300	1	210.00
29/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1524	2	1524	2	400.00
29/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2397	2	2397	2	0.00
29/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3129	3	3129	3	97.00
29/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6824	7	6824	7	0.00
29/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4785	5	4785	5	0.00
29/06/2021	2032 On 05-May-22			Bond Future	10.32	88.1891	10.3220	88.1891	0.00
29/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6175	6	6175	6	0.00
29/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6102	6	6102	6	0.00
29/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6138	6	6138	6	0.00
29/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2304	2	2304	2	0.00
29/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2320	2	2320	2	0.00
29/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2288	2	2288	2	0.00
29/06/2021	2033 On 05-August-21			Bond Future	107.14	107.2324	107.1444	107.2324	9,059.00
29/06/2021	2033 On 04-November-21			Bond Future	107.09	107.1780	107.0855	107.1780	0.00
29/06/2021	2033 On 03-February-22			Bond Future	108.35	108.4449	108.3499	108.4449	0.00
29/06/2021	2033 On 05-May-22			Bond Future	108.39	108.4877	108.3909	108.4877	0.00
29/06/2021	2037 On 05-August-21			Bond Future	10.49	84.9456	10.4872	84.9456	126,501.00
29/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10769	11	10769	11	0.00
29/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10823	11	10823	11	0.00
29/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10878	11	10878	11	0.00
29/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	17	0	17	0	0.00
29/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	17	0	17	0	0.00
29/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	16	0	16	0	0.00
29/06/2021	2037 On 04-November-21			Bond Future	10.67	85.8709	10.6735	85.8709	0.00
29/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12683	12	12683	12	0.00
29/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12636	12	12636	12	0.00
29/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10139	10	10139	10	0.00
29/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6192	6	6192	6	600.00
29/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12731	12	12731	12	0.00
29/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	244	0	244	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
29/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	443	0	443	0	600.00
29/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1100	1	1100	1	0.00
29/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	248	0	248	0	0.00
29/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	241	0	241	0	0.00
29/06/2021	2037 On 03-February-22			Bond Future	10.87	82.6112	10.8672	82.6112	0.00
29/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	5778	6	5778	6	0.00
29/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	5737	6	5737	6	0.00
29/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	5696	6	5696	6	0.00
29/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2074	2	2074	2	0.00
29/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2111	2	2111	2	0.00
29/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2092	2	2092	2	0.00
29/06/2021	2037 On 05-May-22			Bond Future	11.07	83.5925	11.0670	83.5925	0.00
29/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7056	7	7056	7	0.00
29/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	6976	7	6976	7	0.00
29/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7016	7	7016	7	0.00
29/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2477	3	2477	3	0.00
29/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2511	3	2511	3	0.00
29/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2494	3	2494	3	0.00
29/06/2021	2038 On 05-August-21			Bond Future	118.44	119.1190	118.4357	119.1190	7,713.00
29/06/2021	2038 On 04-November-21			Bond Future	119.75	120.4451	119.7502	120.4451	0.00
29/06/2021	2038 On 03-February-22			Bond Future	119.40	120.1031	119.3985	120.1031	0.00
29/06/2021	2038 On 05-May-22			Bond Future	120.84	121.5561	120.8422	121.5561	0.00
29/06/2021	2040 On 05-August-21			Bond Future	10.63	86.9938	10.6252	86.9938	85,663.00
29/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11941	12	11941	12	0.00
29/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6455	6	6455	6	900.00
29/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23351	23	23351	23	0.00
29/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11885	12	11885	12	0.00
29/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11828	12	11828	12	0.00
29/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3620	3	3620	3	900.00
29/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	648	1	648	1	0.00
29/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	14	0	14	0	0.00
29/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
29/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	15	0	15	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
29/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	187	0	187	0	0.00
29/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	15	0	15	0	0.00
29/06/2021	2040 On 04-November-21			Bond Future	10.81	87.9415	10.8072	87.9415	0.00
29/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13217	13	13217	13	0.00
29/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13118	13	13118	13	0.00
29/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13168	13	13168	13	0.00
29/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	293	0	293	0	0.00
29/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	298	0	298	0	0.00
29/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	289	0	289	0	0.00
29/06/2021	2040 On 03-February-22			Bond Future	11.00	84.4555	10.9962	84.4555	0.00
29/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6128	6	6128	6	0.00
29/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6084	6	6084	6	0.00
29/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6172	6	6172	6	0.00
29/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2315	2	2315	2	0.00
29/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2296	2	2296	2	0.00
29/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2277	2	2277	2	0.00
29/06/2021	2040 On 05-May-22			Bond Future	11.19	85.4588	11.1908	85.4588	0.00
29/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1122	1	1122	1	1,200.00
29/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7233	7	7233	7	0.00
29/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7190	7	7190	7	0.00
29/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7275	7	7275	7	0.00
29/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2593	3	2593	3	1,200.00
29/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12246	12	12246	12	0.00
29/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1296	1	1296	1	1,200.00
29/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2676	3	2676	3	0.00
29/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2658	3	2658	3	0.00
29/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6869	7	6869	7	0.00
29/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2694	3	2694	3	0.00
29/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11038	11	11038	11	0.00
29/06/2021	2044 On 05-August-21			Bond Future	10.66	83.8668	10.6611	83.8668	62,468.00
29/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12420	12	12420	12	0.00
29/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12365	12	12365	12	0.00
29/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12476	12	12476	12	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
29/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	14	0	14	0	0.00
29/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	14	0	14	0	0.00
29/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	15	0	15	0	0.00
29/06/2021	2044 On 04-November-21			Bond Future	10.83	84.7804	10.8342	84.7804	0.00
29/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13096	13	13096	13	0.00
29/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13047	13	13047	13	0.00
29/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13145	13	13145	13	0.00
29/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	308	0	308	0	0.00
29/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	317	0	317	0	0.00
29/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	313	0	313	0	0.00
29/06/2021	2044 On 03-February-22			Bond Future	11.01	81.3830	11.0137	81.3830	0.00
29/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6243	6	6243	6	0.00
29/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6198	6	6198	6	0.00
29/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6153	6	6153	6	0.00
29/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2314	2	2314	2	0.00
29/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2295	2	2295	2	0.00
29/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2276	2	2276	2	0.00
29/06/2021	2044 On 05-May-22			Bond Future	11.20	82.3498	11.1980	82.3498	0.00
29/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7346	7	7346	7	0.00
29/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7304	7	7304	7	0.00
29/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7261	7	7261	7	0.00
29/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2687	3	2687	3	0.00
29/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2669	3	2669	3	0.00
29/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2650	3	2650	3	0.00
29/06/2021	2046 On 05-August-21			Bond Future	108.34	109.7067	108.3443	109.7067	18,098.00
29/06/2021	2046 On 04-November-21			Bond Future	107.71	109.0913	107.7102	109.0913	0.00
29/06/2021	2046 On 03-February-22			Bond Future	108.98	110.3811	108.9822	110.3811	0.00
29/06/2021	2046 On 05-May-22			Bond Future	108.43	109.8467	108.4302	109.8467	0.00
29/06/2021	2050 On 05-August-21			Bond Future	109.67	110.5792	109.6678	110.5792	11,059.00
29/06/2021	2050 On 04-November-21			Bond Future	110.88	111.8099	110.8848	111.8099	0.00
29/06/2021	2050 On 03-February-22			Bond Future	110.23	111.1700	110.2326	111.1700	0.00
29/06/2021	2050 On 05-May-22			Bond Future	111.57	112.5149	111.5655	112.5149	0.00
29/06/2021	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
29/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	AL37 On 05-August-21			Index Future	793.17	793.7730	793.1670	793.7730	0.00
29/06/2021	AL37 On 04-November-21			Index Future	801.86	802.4990	801.8590	802.4990	0.00
29/06/2021	AL37 On 03-February-22			Index Future	811.13	811.7850	811.1280	811.7850	0.00
29/06/2021	AL37 On 05-May-22			Index Future	820.74	821.4080	820.7380	821.4080	0.00
29/06/2021	AL7T On 05-August-21			Index Future	904.89	904.7610	904.8930	904.7610	0.00
29/06/2021	AL7T On 04-November-21			Index Future	914.81	914.7070	914.8100	914.7070	0.00
29/06/2021	AL7T On 03-February-22			Index Future	925.38	925.2910	925.3840	925.2910	0.00
29/06/2021	AL7T On 05-May-22			Index Future	936.35	936.2600	936.3470	936.2600	0.00
29/06/2021	ALBI On 05-August-21			Index Future	797.92	797.1710	797.9240	797.1710	114.00
29/06/2021	ALBI On 04-November-21			Index Future	806.67	805.9350	806.6680	805.9350	0.00
29/06/2021	ALBI On 03-February-22			Index Future	815.99	815.2610	815.9930	815.2610	0.00
29/06/2021	ALBI On 05-May-22			Index Future	825.66	824.9250	825.6600	824.9250	0.00
29/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	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
29/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2021	ES33 On 05-August-21			Bond Future	11.17	78.8211	11.1733	78.8211	350.00
29/06/2021	ES33 On 04-November-21			Bond Future	11.41	75.9233	11.4062	75.9233	0.00
29/06/2021	ES33 On 03-February-22			Bond Future	11.65	76.8214	11.6492	76.8214	0.00
29/06/2021	ES33 On 05-May-22			Bond Future	11.90	73.9738	11.8955	73.9738	0.00
29/06/2021	ES42 On 05-August-21			Bond Future	11.67	77.7598	11.6719	77.7598	4,779.00
29/06/2021	ES42 On 04-November-21			Bond Future	11.89	74.3677	11.8914	74.3677	0.00
29/06/2021	ES42 On 03-February-22			Bond Future	12.11	75.2479	12.1132	75.2479	0.00
29/06/2021	ES42 On 05-May-22			Bond Future	12.35	71.9004	12.3457	71.9004	0.00
29/06/2021	GOVI On 05-August-21			GOVI	787.92	787.2150	787.9240	787.2150	981.00
29/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	687740	68	687740	68	0.00
29/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	687840	68	687840	68	0.00
29/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	687940	68	687940	68	0.00
29/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 04-November-21			GOVI	796.56	795.8680	796.5590	795.8680	0.00
29/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	681390	67	681390	67	0.00
29/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	681490	67	681490	67	0.00
29/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	681590	67	681590	67	0.00
29/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/06/2021	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
29/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 03-February-22			GOVI	805.77	805.0780	805.7660	805.0780	0.00
29/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	130160	12	130160	12	0.00
29/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	130260	12	130260	12	0.00
29/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	130060	12	130060	12	0.00
29/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 05-May-22			GOVI	815.31	814.6220	815.3130	814.6220	0.00
29/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	270730	26	270730	26	0.00
29/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	270830	26	270830	26	0.00
29/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	270630	26	270630	26	0.00
29/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
29/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
29/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2021	IGOV On 05-August-21			Index Future	291.03	292.1370	291.0270	292.1370	451.00
29/06/2021	IGOV On 04-November-21			Index Future	294.29	295.4210	294.2880	295.4210	16.00
29/06/2021	IGOV On 03-February-22			Index Future	297.76	298.9110	297.7600	298.9110	0.00
29/06/2021	IGOV On 05-May-22			Index Future	301.36	302.5250	301.3580	302.5250	0.00
29/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
29/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
29/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
29/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
29/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/06/2021	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
29/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	0.00
29/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.83	96.2250	3.8300	96.2250	0.00
29/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1750	3.8650	96.1750	30,000.00
29/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.03	96.0730	4.0300	96.0730	0.00
29/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.07	95.9810	4.0700	95.9810	0.00
29/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.24	95.9010	4.2350	95.9010	0.00
29/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.54	95.5600	4.5400	95.5600	0.00
29/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.95	95.2860	4.9450	95.2860	471.00
29/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.12	95.0000	5.1150	95.0000	0.00
29/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.47	94.7670	5.4700	94.7670	0.00
29/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.63	94.5310	5.6300	94.5310	0.00
29/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.73	94.3150	5.7250	94.3150	0.00
29/06/2021	R023 On 05-August-21			Bond Future	5.28	107.0949	5.2755	107.0949	15,368.00
29/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	184	0	184	0	0.00
29/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	176	0	176	0	0.00
29/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	168	0	168	0	0.00
29/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	146	0	146	0	0.00
29/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	139	0	139	0	0.00
29/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	132	0	132	0	0.00
29/06/2021	R023 On 04-November-21			Bond Future	5.45	104.3535	5.4489	104.3535	0.00
29/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	45	0	45	0	0.00
29/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	43	0	43	0	0.00
29/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	42	0	42	0	0.00
29/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	744	1	744	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
29/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	732	1	732	1	0.00
29/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	721	1	721	1	0.00
29/06/2021	R023 On 03-February-22			Bond Future	5.66	105.5623	5.6553	105.5623	0.00
29/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	86	0	86	0	0.00
29/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	84	0	84	0	0.00
29/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	88	0	88	0	0.00
29/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	682	1	682	1	0.00
29/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	699	1	699	1	0.00
29/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	690	1	690	1	0.00
29/06/2021	R023 On 05-May-22			Bond Future	5.92	102.9047	5.9246	102.9047	0.00
29/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	511	1	511	1	0.00
29/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	506	1	506	1	0.00
29/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	517	1	517	1	0.00
29/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	214	0	214	0	0.00
29/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	218	0	218	0	0.00
29/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	216	0	216	0	0.00
29/06/2021	R035 On 05-August-21			Bond Future	10.27	93.6538	10.2729	93.6538	82,469.00
29/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
29/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	3786	4	3786	4	0.00
29/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	893	1	893	1	100.00
29/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
29/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7055	7	7055	7	0.00
29/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	119	0	119	0	100.00
29/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44254	44	44254	44	0.00
29/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	543	1	543	1	100.00
29/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2610	3	2610	3	0.00
29/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44487	45	44487	45	0.00
29/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44370	45	44370	45	0.00
29/06/2021	R035 On 04-November-21			Bond Future	10.47	90.1988	10.4688	90.1988	0.00
29/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	5821	6	5821	6	0.00
29/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18465	18	18465	18	0.00
29/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8470	8	8470	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
29/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2091	2	2091	2	782.00
29/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12303	12	12303	12	0.00
29/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12255	12	12255	12	0.00
29/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3301	3	3301	3	0.00
29/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1756	2	1756	2	350.00
29/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1783	2	1783	2	400.00
29/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3375	3	3375	3	400.00
29/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12352	12	12352	12	0.00
29/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5272	5	5272	5	0.00
29/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1417	1	1417	1	782.00
29/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3666	4	3666	4	0.00
29/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	274	0	274	0	0.00
29/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	662	1	662	1	782.00
29/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2398	2	2398	2	0.00
29/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4097	4	4097	4	0.00
29/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2453	3	2453	3	350.00
29/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4138	4	4138	4	0.00
29/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1237	1	1237	1	350.00
29/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	282	0	282	0	0.00
29/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	278	0	278	0	0.00
29/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	29	0	29	0	400.00
29/06/2021	R035 On 03-February-22			Bond Future	10.67	91.2439	10.6726	91.2439	0.00
29/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	4914	5	4914	5	0.00
29/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8460	8	8460	8	0.00
29/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1101	1	1101	1	683.00
29/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	5668	6	5668	6	0.00
29/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	1924	2	1924	2	280.00
29/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2585	3	2585	3	1,600.00
29/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	5833	6	5833	6	0.00
29/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2337	2	2337	2	200.00
29/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	7782	8	7782	8	0.00
29/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	4837	5	4837	5	0.00
29/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6297	6	6297	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
29/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3498	3	3498	3	0.00
29/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5627	6	5627	6	0.00
29/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5587	5	5587	5	0.00
29/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2220	2	2220	2	0.00
29/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2201	2	2201	2	0.00
29/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	1923	2	1923	2	683.00
29/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1446	1	1446	1	280.00
29/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2109	2	2109	2	200.00
29/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5003	5	5003	5	0.00
29/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2573	3	2573	3	1,600.00
29/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4660	5	4660	5	0.00
29/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3640	4	3640	4	683.00
29/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7575	8	7575	8	0.00
29/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2182	2	2182	2	0.00
29/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1279	1	1279	1	1,800.00
29/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2618	3	2618	3	280.00
29/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5656	6	5656	6	0.00
29/06/2021	R035 On 05-May-22			Bond Future	10.87	87.8489	10.8747	87.8489	0.00
29/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	6993	7	6993	7	0.00
29/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	6953	7	6953	7	0.00
29/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	6913	7	6913	7	0.00
29/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2442	3	2442	3	0.00
29/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2426	2	2426	2	0.00
29/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2409	2	2409	2	0.00
29/06/2021	R186 On 05-August-21			Bond Future	7.49	114.6067	7.4937	114.6067	86,998.00
29/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5205	5	5205	5	0.00
29/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5162	5	5162	5	0.00
29/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5118	5	5118	5	0.00
29/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	22	0	22	0	0.00
29/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	21	0	21	0	0.00
29/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	21	0	21	0	0.00
29/06/2021	R186 On 04-November-21			Bond Future	7.68	115.8544	7.6826	115.8544	0.00
29/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	4981	5	4981	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
29/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2667	3	2667	3	0.00
29/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1719	2	1719	2	0.00
29/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2636	3	2636	3	0.00
29/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2605	3	2605	3	0.00
29/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	805	1	805	1	0.00
29/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	792	1	792	1	0.00
29/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	779	1	779	1	0.00
29/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	254	0	254	0	15,177.00
29/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1330	1	1330	1	15,177.00
29/06/2021	R186 On 03-February-22			Bond Future	7.88	111.9140	7.8792	111.9140	0.00
29/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	828	1	828	1	0.00
29/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	815	1	815	1	0.00
29/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	841	1	841	1	0.00
29/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3327	3	3327	3	0.00
29/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3389	3	3389	3	0.00
29/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3358	3	3358	3	0.00
29/06/2021	R186 On 05-May-22			Bond Future	8.09	113.2425	8.0916	113.2425	0.00
29/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2720	3	2720	3	0.00
29/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2696	3	2696	3	0.00
29/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2744	3	2744	3	0.00
29/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1835	2	1835	2	0.00
29/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1866	2	1866	2	0.00
29/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1850	2	1850	2	0.00
29/06/2021	R197 On 05-August-21			Bond Future	321.65	321.6157	321.6532	321.6157	1,120.00
29/06/2021	R197 On 04-November-21			Bond Future	325.22	325.1956	325.2228	325.1956	0.00
29/06/2021	R197 On 03-February-22			Bond Future	320.91	320.8893	320.9128	320.8893	0.00
29/06/2021	R197 On 05-May-22			Bond Future	324.79	324.7719	324.7935	324.7719	0.00
29/06/2021	R202 On 05-August-21			Bond Future	234.87	235.7607	234.8705	235.7607	9,436.00
29/06/2021	R202 On 04-November-21			Bond Future	237.48	238.3850	237.4772	238.3850	0.00
29/06/2021	R202 On 03-February-22			Bond Future	235.95	236.8736	235.9521	236.8736	0.00
29/06/2021	R202 On 05-May-22			Bond Future	238.80	239.7392	238.8050	239.7392	0.00
29/06/2021	R209 On 05-August-21			Bond Future	10.20	72.4146	10.1975	72.4146	28,825.00
29/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8591	8	8591	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
29/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8543	8	8543	8	0.00
29/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8639	8	8639	8	0.00
29/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	19	0	19	0	0.00
29/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	21	0	21	0	0.00
29/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	20	0	20	0	0.00
29/06/2021	R209 On 04-November-21			Bond Future	10.37	70.0631	10.3694	70.0631	4,785.00
29/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	548	1	548	1	6,000.00
29/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9636	9	9636	9	0.00
29/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9593	9	9593	9	0.00
29/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1437	1	1437	1	0.00
29/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	8855	9	8855	9	0.00
29/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	2813	3	2813	3	0.00
29/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9679	10	9679	10	0.00
29/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	278	0	278	0	0.00
29/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	346	0	346	0	9,000.00
29/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3599	4	3599	4	3,100.00
29/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	281	0	281	0	0.00
29/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	284	0	284	0	0.00
29/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2070	2	2070	2	9,400.00
29/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5788	6	5788	6	0.00
29/06/2021	R209 On 03-February-22			Bond Future	10.54	70.8750	10.5438	70.8750	0.00
29/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4696	5	4696	5	0.00
29/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4625	5	4625	5	0.00
29/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4660	5	4660	5	0.00
29/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2018	2	2018	2	0.00
29/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2035	2	2035	2	0.00
29/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2000	2	2000	2	0.00
29/06/2021	R209 On 05-May-22			Bond Future	10.72	68.5751	10.7221	68.5751	0.00
29/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	5947	6	5947	6	0.00
29/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	5912	6	5912	6	0.00
29/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	5877	6	5877	6	0.00
29/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2168	2	2168	2	0.00
29/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2152	2	2152	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
29/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2137	2	2137	2	0.00
29/06/2021	R210 On 05-August-21			Bond Future	208.91	209.9008	208.9133	209.9008	1,486.00
29/06/2021	R210 On 04-November-21			Bond Future	208.45	209.4534	208.4479	209.4534	0.00
29/06/2021	R210 On 03-February-22			Bond Future	210.91	211.9294	210.9095	211.9294	0.00
29/06/2021	R210 On 05-May-22			Bond Future	210.62	211.6586	210.6249	211.6586	0.00
29/06/2021	R212 On 05-August-21			Bond Future	172.77	172.9024	172.7693	172.9024	2,457.00
29/06/2021	R212 On 04-November-21			Bond Future	174.69	174.8273	174.6869	174.8273	0.00
29/06/2021	R213 On 05-August-21			Bond Future	9.38	88.2435	9.3844	88.2435	9,084.00
29/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7798	8	7798	8	0.00
29/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4309	4	4309	4	0.00
29/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7408	7	7408	7	0.00
29/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7749	8	7749	8	0.00
29/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7700	8	7700	8	0.00
29/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1199	1	1199	1	0.00
29/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	25	0	25	0	0.00
29/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	207	0	207	0	0.00
29/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1449	1	1449	1	0.00
29/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	24	0	24	0	0.00
29/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	30	0	30	0	0.00
29/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	23	0	23	0	0.00
29/06/2021	R213 On 04-November-21			Bond Future	9.57	85.6750	9.5735	85.6750	0.00
29/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8187	8	8187	8	0.00
29/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8144	8	8144	8	0.00
29/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8230	8	8230	8	0.00
29/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	390	0	390	0	0.00
29/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	385	0	385	0	0.00
29/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	381	0	381	0	0.00
29/06/2021	R213 On 03-February-22			Bond Future	9.77	86.6675	9.7704	86.6675	0.00
29/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4121	4	4121	4	0.00
29/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	2890	3	2890	3	0.00
29/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1476	1	1476	1	220.00
29/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5632	6	5632	6	0.00
29/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1614	2	1614	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
29/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4386	4	4386	4	0.00
29/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4056	4	4056	4	0.00
29/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2422	2	2422	2	0.00
29/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3491	3	3491	3	0.00
29/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3460	3	3460	3	0.00
29/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	5892	6	5892	6	0.00
29/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3581	4	3581	4	0.00
29/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	700	1	700	1	200.00
29/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3520	4	3520	4	0.00
29/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	900	1	900	1	102.00
29/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3434	3	3434	3	200.00
29/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7003	7	7003	7	0.00
29/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2424	2	2424	2	0.00
29/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2381	2	2381	2	430.00
29/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4583	5	4583	5	0.00
29/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6226	6	6226	6	0.00
29/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1315	1	1315	1	220.00
29/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1400	1	1400	1	430.00
29/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2468	2	2468	2	0.00
29/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2446	2	2446	2	0.00
29/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2085	2	2085	2	200.00
29/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1905	2	1905	2	102.00
29/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2945	3	2945	3	102.00
29/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2048	2	2048	2	220.00
29/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4833	5	4833	5	0.00
29/06/2021	R213 On 05-May-22			Bond Future	9.97	84.1642	9.9674	84.1642	0.00
29/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5400	5	5400	5	0.00
29/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5433	5	5433	5	0.00
29/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5366	5	5366	5	0.00
29/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2033	2	2033	2	0.00
29/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2063	2	2063	2	0.00
29/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2048	2	2048	2	0.00
29/06/2021	R214 On 05-August-21			Bond Future	10.58	69.3204	10.5816	69.3204	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
29/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7847	8	7847	8	0.00
29/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7895	8	7895	8	0.00
29/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7800	8	7800	8	0.00
29/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	44	0	44	0	0.00
29/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	46	0	46	0	0.00
29/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	45	0	45	0	0.00
29/06/2021	R214 On 04-November-21			Bond Future	10.75	66.7980	10.7515	66.7980	0.00
29/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9343	9	9343	9	0.00
29/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9301	9	9301	9	0.00
29/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9259	9	9259	9	0.00
29/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	367	0	367	0	0.00
29/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	360	0	360	0	0.00
29/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	363	0	363	0	0.00
29/06/2021	R214 On 03-February-22			Bond Future	10.93	67.5719	10.9270	67.5719	0.00
29/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4657	5	4657	5	0.00
29/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4621	5	4621	5	0.00
29/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4692	5	4692	5	0.00
29/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2068	2	2068	2	0.00
29/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2050	2	2050	2	0.00
29/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2032	2	2032	2	0.00
29/06/2021	R214 On 05-May-22			Bond Future	11.10	65.0943	11.0997	65.0943	0.00
29/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	5777	6	5777	6	0.00
29/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	5742	6	5742	6	0.00
29/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	5812	6	5812	6	0.00
29/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2387	2	2387	2	0.00
29/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2371	2	2371	2	0.00
29/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2355	2	2355	2	0.00
29/06/2021	R248 On 05-August-21			Bond Future	10.59	87.4966	10.5863	87.4966	171,055.00
29/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12655	12	12655	12	0.00
29/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12599	12	12599	12	0.00
29/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	314	0	314	0	0.00
29/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1457	1	1457	1	0.00
29/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	4890	5	4890	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
29/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12711	13	12711	13	0.00
29/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	863	1	863	1	1,300.00
29/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3218	3	3218	3	1,300.00
29/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1831	2	1831	2	0.00
29/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1727	2	1727	2	0.00
29/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	896	1	896	1	0.00
29/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2116	2	2116	2	0.00
29/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	21	0	21	0	0.00
29/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	450	0	450	0	0.00
29/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	20	0	20	0	0.00
29/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3085	3	3085	3	0.00
29/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4977	5	4977	5	0.00
29/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	20	0	20	0	0.00
29/06/2021	R248 On 04-November-21			Bond Future	10.76	84.0377	10.7555	84.0377	0.00
29/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1597	2	1597	2	1,200.00
29/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13452	13	13452	13	0.00
29/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	379	0	379	0	1,200.00
29/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13502	13	13502	13	0.00
29/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13551	13	13551	13	0.00
29/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	306	0	306	0	0.00
29/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	310	0	310	0	0.00
29/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	315	0	315	0	0.00
29/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9741	10	9741	10	0.00
29/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5083	5	5083	5	0.00
29/06/2021	R248 On 03-February-22			Bond Future	10.93	85.0113	10.9304	85.0113	0.00
29/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6187	6	6187	6	0.00
29/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6142	6	6142	6	0.00
29/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6097	6	6097	6	0.00
29/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2339	2	2339	2	0.00
29/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2381	2	2381	2	0.00
29/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2360	2	2360	2	0.00
29/06/2021	R248 On 05-May-22			Bond Future	11.10	81.6055	11.1026	81.6055	0.00
29/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7481	7	7481	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
29/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7437	7	7437	7	0.00
29/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7393	7	7393	7	0.00
29/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2834	3	2834	3	0.00
29/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2796	3	2796	3	0.00
29/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2815	3	2815	3	0.00