



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/01/2021 TO: 05/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	2025 On 04-February-21			Bond Future	146.68	146.6625	146.6770	146.6625	7,208.00
05/01/2021	2025 On 06-May-21			Bond Future	148.21	148.1815	148.2105	148.1815	0.00
05/01/2021	2025 On 05-August-21			Bond Future	148.34	148.2851	148.3350	148.2851	0.00
05/01/2021	2025 On 04-November-21			Bond Future	149.97	149.8889	149.9658	149.8889	0.00
05/01/2021	2029 On 04-February-21			Bond Future	103.22	103.2044	103.2184	103.2044	2,182.00
05/01/2021	2029 On 06-May-21			Bond Future	103.16	103.1330	103.1582	103.1330	0.00
05/01/2021	2029 On 05-August-21			Bond Future	104.31	104.2716	104.3104	104.2716	0.00
05/01/2021	2029 On 04-November-21			Bond Future	104.31	104.2480	104.3068	104.2480	0.00
05/01/2021	2030 On 04-February-21			Bond Future	8.74	95.8766	95.6821	95.8766	104,915.00
05/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2952	3	3	3	0.00
05/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3565	4	4	4	0.00
05/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3809	4	4	4	0.00
05/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	233	0	0	0	1,600.00
05/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1680	2	2	2	800.00
05/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8233	8	8	8	0.00
05/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	442	1	0	1	1,000.00
05/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2906	3	3	3	0.00
05/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2861	3	3	3	0.00
05/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	3090	3	3	3	1,600.00
05/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2726	3	3	3	1,000.00
05/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	427	0	0	0	800.00
05/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2698	3	3	3	0.00
05/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	474	0	0	0	0.00
05/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	435	0	0	0	0.00
05/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3493	3	3	3	0.00
05/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	377	0	0	0	0.00
05/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	423	0	0	0	0.00
05/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	944	1	1	1	0.00
05/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	9	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2652	3	3	3	0.00
05/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	241	0	0	0	2,000.00
05/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	281	0	0	0	4,000.00
05/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	411	0	0	0	0.00
05/01/2021	2030 On 06-May-21			Bond Future	8.93	96.8461	96.6590	96.8461	0.00
05/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	2305	2	2	2	300.00
05/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3680	4	4	4	0.00
05/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	10026	10	10	10	0.00
05/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14467	15	14	15	0.00
05/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3855	4	4	4	300.00
05/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	736	1	1	1	700.00
05/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6955	7	7	7	0.00
05/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3444	4	3	4	0.00
05/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6443	7	6	7	0.00
05/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14376	15	14	15	0.00
05/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10984	11	11	11	0.00
05/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14422	15	14	15	0.00
05/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	49	0	0	0	0.00
05/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	198	0	0	0	300.00
05/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1898	2	2	2	0.00
05/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	50	0	0	0	0.00
05/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	807	1	1	1	0.00
05/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2163	2	2	2	0.00
05/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	48	0	0	0	0.00
05/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	281	0	0	0	0.00
05/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2004	2	2	2	700.00
05/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6453	6	6	6	0.00
05/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	932	1	1	1	700.00
05/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3207	3	3	3	0.00
05/01/2021	2030 On 05-August-21			Bond Future	9.12	93.8865	93.7099	93.8865	0.00
05/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7573	8	8	8	0.00
05/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	747	1	1	1	200.00
05/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2956	3	3	3	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	8069	8	8	8	0.00
05/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2525	3	3	3	200.00
05/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14982	15	15	15	0.00
05/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4427	5	4	5	600.00
05/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7992	8	8	8	0.00
05/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	8030	8	8	8	0.00
05/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1153	1	1	1	0.00
05/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1165	1	1	1	0.00
05/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	147	0	0	0	600.00
05/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9114	9	9	9	0.00
05/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1305	1	1	1	200.00
05/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4456	4	4	4	0.00
05/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1141	1	1	1	0.00
05/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2627	3	3	3	0.00
05/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3922	4	4	4	0.00
05/01/2021	2030 On 04-November-21			Bond Future	9.32	94.8804	94.7188	94.8804	0.00
05/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2362	2	2	2	300.00
05/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	11234	11	11	11	0.00
05/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	8027	8	8	8	0.00
05/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	8098	8	8	8	0.00
05/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1448	1	1	1	300.00
05/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	8062	8	8	8	0.00
05/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1473	1	1	1	0.00
05/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5371	5	5	5	0.00
05/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	656	1	1	1	300.00
05/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1487	1	1	1	0.00
05/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7316	7	7	7	0.00
05/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1460	1	1	1	0.00
05/01/2021	2032 On 04-February-21			Bond Future	9.73	93.3263	93.0274	93.3263	114,916.00
05/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	1124	1	1	1	0.00
05/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	56	0	0	0	800.00
05/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	1097	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	1151	1	1	1	0.00
05/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	432	1	0	1	800.00
05/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6548	7	7	7	0.00
05/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	84	0	0	0	800.00
05/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1793	2	2	2	0.00
05/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3255	3	3	3	0.00
05/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1865	2	2	2	0.00
05/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6216	6	6	6	0.00
05/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1829	2	2	2	0.00
05/01/2021	2032 On 06-May-21			Bond Future	9.94	90.1261	89.8331	90.1261	0.00
05/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4476	5	4	5	736.00
05/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12186	12	12	12	0.00
05/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12140	12	12	12	0.00
05/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14300	15	14	15	0.00
05/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12232	13	12	13	0.00
05/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	239	0	0	0	0.00
05/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	246	0	0	0	0.00
05/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	243	0	0	0	0.00
05/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	116	0	0	0	736.00
05/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2138	2	2	2	0.00
05/01/2021	2032 On 05-August-21			Bond Future	10.15	91.0997	90.8151	91.0997	0.00
05/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8327	9	8	9	0.00
05/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8365	9	8	9	0.00
05/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8403	9	8	9	0.00
05/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1586	2	2	2	0.00
05/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1601	2	2	2	0.00
05/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1616	2	2	2	0.00
05/01/2021	2032 On 04-November-21			Bond Future	10.36	87.9196	87.6481	87.9196	0.00
05/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1821	2	2	2	700.00
05/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13210	13	13	13	0.00
05/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8979	9	9	9	0.00
05/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2851	3	3	3	700.00
05/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8906	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8943	9	9	9	0.00
05/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1728	2	2	2	0.00
05/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1756	2	2	2	0.00
05/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7976	8	8	8	0.00
05/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	647	1	1	1	700.00
05/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1742	2	2	2	0.00
05/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5950	6	6	6	0.00
05/01/2021	2033 On 04-February-21			Bond Future	98.81	98.7945	98.8090	98.7945	8,131.00
05/01/2021	2033 On 06-May-21			Bond Future	98.63	98.6012	98.6264	98.6012	0.00
05/01/2021	2033 On 05-August-21			Bond Future	99.73	99.6897	99.7279	99.6897	0.00
05/01/2021	2033 On 04-November-21			Bond Future	99.60	99.5423	99.5997	99.5423	0.00
05/01/2021	2037 On 04-February-21			Bond Future	10.81	83.2918	82.8131	83.2918	131,664.00
05/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	436	1	0	1	0.00
05/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7179	8	7	8	300.00
05/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	32	0	0	0	72.00
05/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	773	1	1	1	240.00
05/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	421	1	0	1	0.00
05/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	408	1	0	1	0.00
05/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16134	17	16	17	0.00
05/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1807	2	2	2	0.00
05/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	528	1	1	1	0.00
05/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6806	7	7	7	0.00
05/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3612	3	4	3	72.00
05/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1545	1	2	1	72.00
05/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
05/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4046	4	4	4	0.00
05/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3990	4	4	4	0.00
05/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8153	8	8	8	0.00
05/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	134	0	0	0	240.00
05/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2968	3	3	3	0.00
05/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3935	4	4	4	0.00

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05/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	108	0	0	0	0.00
05/01/2021	2037 On 06-May-21			Bond Future	11.02	84.1341	83.6586	84.1341	0.00
05/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9218	10	9	10	0.00
05/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9132	10	9	10	0.00
05/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9175	10	9	10	0.00
05/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	952	1	1	1	0.00
05/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	974	1	1	1	0.00
05/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	963	1	1	1	0.00
05/01/2021	2037 On 05-August-21			Bond Future	11.25	80.7870	80.3172	80.7870	0.00
05/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8211	9	8	9	0.00
05/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8284	9	8	9	0.00
05/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8247	9	8	9	0.00
05/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2321	2	2	2	0.00
05/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2339	2	2	2	0.00
05/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2302	2	2	2	0.00
05/01/2021	2037 On 04-November-21			Bond Future	11.46	81.6424	81.1822	81.6424	0.00
05/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9583	10	10	10	0.00
05/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9619	10	10	10	0.00
05/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9654	10	10	10	0.00
05/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2120	2	2	2	0.00
05/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2105	2	2	2	0.00
05/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2136	2	2	2	0.00
05/01/2021	2038 On 04-February-21			Bond Future	110.23	110.2185	110.2348	110.2185	7,805.00
05/01/2021	2038 On 06-May-21			Bond Future	111.39	111.3600	111.3873	111.3600	0.00
05/01/2021	2038 On 05-August-21			Bond Future	110.91	110.8658	110.9092	110.8658	0.00
05/01/2021	2038 On 04-November-21			Bond Future	112.13	112.0650	112.1288	112.0650	0.00
05/01/2021	2040 On 04-February-21			Bond Future	10.96	85.3207	84.7049	85.3207	79,911.00
05/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	383	1	0	1	0.00
05/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	370	1	0	1	0.00
05/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	199	0	0	0	500.00
05/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4533	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	99	0	0	0	800.00
05/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5457	6	5	6	0.00
05/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	5	0	0	0	500.00
05/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	397	1	0	1	0.00
05/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	8	0	0	0	800.00
05/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6634	6	7	6	0.00
05/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4266	4	4	4	0.00
05/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11245	11	11	11	0.00
05/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10576	10	11	10	0.00
05/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	309	0	0	0	800.00
05/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5423	5	5	5	0.00
05/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	461	0	0	0	500.00
05/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4388	4	4	4	0.00
05/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4327	4	4	4	0.00
05/01/2021	2040 On 06-May-21			Bond Future	11.17	86.1835	85.5697	86.1835	0.00
05/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13325	14	13	14	0.00
05/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8993	10	9	10	0.00
05/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8949	9	9	9	0.00
05/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2565	3	3	3	300.00
05/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5224	6	5	6	300.00
05/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9037	10	9	10	0.00
05/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1154	1	1	1	0.00
05/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2537	2	3	2	0.00
05/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4900	5	5	5	0.00
05/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1180	1	1	1	0.00
05/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1167	1	1	1	0.00
05/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	366	0	0	0	300.00
05/01/2021	2040 On 05-August-21			Bond Future	11.39	82.6083	81.9989	82.6083	0.00
05/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5305	6	5	6	900.00
05/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18390	19	18	19	0.00
05/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8968	9	9	9	0.00
05/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3673	4	4	4	900.00
05/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8929	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8891	9	9	9	0.00
05/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2269	2	2	2	0.00
05/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5930	6	6	6	0.00
05/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2306	2	2	2	0.00
05/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	267	0	0	0	900.00
05/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2287	2	2	2	0.00
05/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4265	4	4	4	0.00
05/01/2021	2040 On 04-November-21			Bond Future	11.60	83.4830	82.8820	83.4830	0.00
05/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9886	10	10	10	0.00
05/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9811	10	10	10	0.00
05/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9849	10	10	10	0.00
05/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2267	2	2	2	0.00
05/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2283	2	2	2	0.00
05/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2250	2	2	2	0.00
05/01/2021	2044 On 04-February-21			Bond Future	11.02	82.0146	81.3932	82.0146	51,766.00
05/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	264	0	0	0	0.00
05/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	254	0	0	0	0.00
05/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	198	0	0	0	0.00
05/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	9	0	0	0	265.00
05/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	275	0	0	0	0.00
05/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	67	0	0	0	0.00
05/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	1193	1	1	1	0.00
05/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5136	5	5	5	0.00
05/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7391	7	7	7	0.00
05/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5069	5	5	5	0.00
05/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5544	5	6	5	265.00
05/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10487	10	10	10	0.00
05/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2436	2	2	2	265.00
05/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5003	4	5	4	0.00
05/01/2021	2044 On 06-May-21			Bond Future	11.22	82.8440	82.2241	82.8440	0.00
05/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2086	2	2	2	3,100.00
05/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4184	5	4	5	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6437	7	6	7	0.00
05/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8877	9	9	9	0.00
05/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3307	4	3	4	0.00
05/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4370	5	4	5	0.00
05/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5956	6	6	6	0.00
05/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9094	10	9	10	0.00
05/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8833	9	9	9	0.00
05/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8790	9	9	9	0.00
05/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1256	1	1	1	0.00
05/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1242	1	1	1	0.00
05/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1162	1	1	1	3,100.00
05/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2243	2	2	2	3,100.00
05/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3159	3	3	3	3,100.00
05/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1228	1	1	1	0.00
05/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2042	2	2	2	0.00
05/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3304	3	3	3	0.00
05/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4117	4	4	4	3,100.00
05/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5732	5	6	5	0.00
05/01/2021	2044 On 05-August-21			Bond Future	11.43	79.3578	78.7419	79.3578	0.00
05/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9218	10	9	10	0.00
05/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9256	10	9	10	0.00
05/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9295	10	9	10	0.00
05/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2158	2	2	2	0.00
05/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2175	2	2	2	0.00
05/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2192	2	2	2	0.00
05/01/2021	2044 On 04-November-21			Bond Future	11.63	80.1981	79.5899	80.1981	0.00
05/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9701	10	10	10	0.00
05/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9738	10	10	10	0.00
05/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9775	10	10	10	0.00
05/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2327	2	2	2	0.00
05/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2344	2	2	2	0.00
05/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2361	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	2046 On 04-February-21			Bond Future	99.84	99.8206	99.8354	99.8206	14,890.00
05/01/2021	2046 On 06-May-21			Bond Future	99.09	99.0628	99.0889	99.0628	0.00
05/01/2021	2046 On 05-August-21			Bond Future	100.20	100.1565	100.1958	100.1565	0.00
05/01/2021	2046 On 04-November-21			Bond Future	99.49	99.4307	99.4899	99.4307	0.00
05/01/2021	2050 On 04-February-21			Bond Future	100.67	100.6549	100.6698	100.6549	11,025.00
05/01/2021	2050 On 06-May-21			Bond Future	101.72	101.6973	101.7221	101.6973	0.00
05/01/2021	2050 On 05-August-21			Bond Future	100.93	100.8900	100.9302	100.8900	0.00
05/01/2021	2050 On 04-November-21			Bond Future	102.04	101.9814	102.0400	101.9814	0.00
05/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	AL37 On 04-February-21			Index Future	793.73	794.3480	793.7310	794.3480	0.00
05/01/2021	AL37 On 06-May-21			Index Future	801.83	802.3740	801.8280	802.3740	0.00
05/01/2021	AL37 On 05-August-21			Index Future	810.49	810.9390	810.4900	810.9390	0.00
05/01/2021	AL37 On 04-November-21			Index Future	819.30	819.6080	819.3000	819.6080	0.00
05/01/2021	AL7T On 04-February-21			Index Future	873.50	875.8120	873.5020	875.8120	0.00
05/01/2021	AL7T On 06-May-21			Index Future	882.41	884.6600	882.4130	884.6600	0.00
05/01/2021	AL7T On 05-August-21			Index Future	891.95	894.1040	891.9450	894.1040	0.00
05/01/2021	AL7T On 04-November-21			Index Future	901.64	903.6620	901.6410	903.6620	0.00
05/01/2021	ALBI On 04-February-21			Index Future	762.43	765.4600	762.4260	765.4600	231.00
05/01/2021	ALBI On 06-May-21			Index Future	770.20	773.1930	770.2040	773.1930	0.00
05/01/2021	ALBI On 05-August-21			Index Future	778.53	781.4470	778.5250	781.4470	0.00
05/01/2021	ALBI On 04-November-21			Index Future	786.99	789.8010	786.9870	789.8010	0.00
05/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2021	ES33 On 04-February-21			Bond Future	11.42	77.6731	77.2018	77.6731	350.00
05/01/2021	ES33 On 06-May-21			Bond Future	11.67	74.6848	74.2160	74.6848	0.00
05/01/2021	ES33 On 05-August-21			Bond Future	11.93	75.4915	75.0272	75.4915	0.00
05/01/2021	ES33 On 04-November-21			Bond Future	12.20	72.5165	72.0604	72.5165	0.00
05/01/2021	ES42 On 04-February-21			Bond Future	11.95	76.6155	76.0888	76.6155	4,779.00
05/01/2021	ES42 On 06-May-21			Bond Future	12.19	73.1326	72.6078	73.1326	0.00
05/01/2021	ES42 On 05-August-21			Bond Future	12.44	73.9230	73.4020	73.9230	0.00
05/01/2021	ES42 On 04-November-21			Bond Future	12.70	70.4480	69.9346	70.4480	0.00
05/01/2021	GOVI On 04-February-21			GOVI	753.53	756.4230	753.5270	756.4230	961.00
05/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	25770	5	3	5	0.00
05/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	25870	5	3	5	0.00
05/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	25670	5	3	5	0.00
05/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 04-February-21	750.94	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
05/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 06-May-21			GOVI	761.21	764.0650	761.2140	764.0650	0.00
05/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	825240	85	83	85	0.00
05/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	825440	85	83	85	0.00
05/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	825340	85	83	85	0.00
05/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 05-August-21			GOVI	769.44	772.2210	769.4370	772.2210	0.00
05/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	502870	53	50	53	0.00
05/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	502970	53	50	53	0.00
05/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	503070	53	50	53	0.00
05/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 04-November-21			GOVI	777.80	780.4770	777.8010	780.4770	0.00
05/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	493810	52	49	52	0.00
05/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	494010	52	49	52	0.00
05/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	493910	52	49	52	0.00
05/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2021	IGOV On 04-February-21			Index Future	269.18	269.1440	269.1760	269.1440	1,090.00
05/01/2021	IGOV On 06-May-21			Index Future	271.99	271.9290	271.9890	271.9290	18.00
05/01/2021	IGOV On 05-August-21			Index Future	274.99	274.8980	274.9930	274.8980	0.00
05/01/2021	IGOV On 04-November-21			Index Future	278.05	277.9020	278.0470	277.9020	0.00
05/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
05/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.35	90.3500	90.3500	90.3500	0.00
05/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.21	89.2100	89.2100	89.2100	0.00
05/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.37	90.3600	90.3700	90.3600	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.68	89.6700	89.6800	89.6700	0.00
05/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.65	89.6400	89.6500	89.6400	0.00
05/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.65	92.6400	92.6500	92.6400	0.00
05/01/2021	IS05 On 20-December-22			Interest Rate Swap	92.99	92.9800	92.9900	92.9800	0.00
05/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.22	85.2000	85.2200	85.2000	0.00
05/01/2021	IS05 On 20-June-23			Interest Rate Swap	90.62	90.5800	90.6200	90.5800	0.00
05/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/01/2021	IS10 On 17-December-25			Interest Rate Swap	76.79	76.7000	76.7900	76.7000	0.00
05/01/2021	IS10 On 16-March-26			Interest Rate Swap	73.17	73.0800	73.1700	73.0800	0.00
05/01/2021	IS10 On 15-June-26			Interest Rate Swap	71.46	71.3500	71.4600	71.3500	0.00
05/01/2021	IS10 On 21-September-26			Interest Rate Swap	73.39	73.2600	73.3900	73.2600	0.00
05/01/2021	IS10 On 21-December-26			Interest Rate Swap	77.37	77.2300	77.3700	77.2300	0.00
05/01/2021	IS10 On 15-March-27			Interest Rate Swap	75.78	75.6300	75.7800	75.6300	0.00
05/01/2021	IS10 On 21-June-27			Interest Rate Swap	77.82	77.6600	77.8200	77.6600	0.00
05/01/2021	IS10 On 20-September-27			Interest Rate Swap	83.64	83.4800	83.6400	83.4800	0.00
05/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.01	83.8500	84.0100	83.8500	0.00
05/01/2021	IS10 On 22-March-28			Interest Rate Swap	76.92	76.7400	76.9200	76.7400	0.00
05/01/2021	IS10 On 20-June-28			Interest Rate Swap	84.86	84.6700	84.8600	84.6700	0.00
05/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
05/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.40	96.6000	96.6000	96.6000	0.00
05/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.39	96.6150	96.6150	96.6150	0.00
05/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.30	96.7100	96.7000	96.7100	0.00
05/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.29	96.7200	96.7100	96.7200	0.00
05/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.26	96.7650	96.7450	96.7650	0.00
05/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.28	96.7400	96.7200	96.7400	30,000.00
05/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.43	96.5650	96.5750	96.5650	0.00
05/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.42	96.5700	96.5800	96.5700	0.00
05/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.74	96.2200	96.2600	96.2200	0.00
05/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.80	96.1700	96.2050	96.1700	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
05/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.31	95.6850	95.6950	95.6850	0.00
05/01/2021	R023 On 04-February-21			Bond Future	4.44	109.9078	109.8938	109.9078	31,397.00
05/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3738	4	4	4	0.00
05/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3719	4	4	4	0.00
05/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3757	4	4	4	0.00
05/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R023 On 06-May-21			Bond Future	4.48	107.1132	107.1094	107.1132	0.00
05/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5312	5	5	5	0.00
05/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5295	5	5	5	0.00
05/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5328	5	5	5	0.00
05/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R023 On 05-August-21			Bond Future	4.50	108.2696	108.2797	108.2696	0.00
05/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1391	1	1	1	0.00
05/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1378	1	1	1	0.00
05/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1365	1	1	1	0.00
05/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	159	0	0	0	0.00
05/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	157	0	0	0	0.00
05/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	155	0	0	0	0.00
05/01/2021	R023 On 04-November-21			Bond Future	4.52	105.5088	105.5380	105.5088	0.00
05/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	862	1	1	1	0.00
05/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	853	1	1	1	0.00
05/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	845	1	1	1	0.00
05/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	359	0	0	0	0.00
05/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	355	0	0	0	0.00
05/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	351	0	0	0	0.00
05/01/2021	R035 On 04-February-21			Bond Future	10.58	92.1583	91.6430	92.1583	96,418.00
05/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	417	1	0	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
05/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	542	1	1	1	0.00
05/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	403	1	0	1	0.00
05/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	390	1	0	1	0.00
05/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4076	5	4	5	0.00
05/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	493	0	0	0	650.00
05/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4034	4	4	4	0.00
05/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3492	3	3	3	650.00
05/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3978	4	4	4	0.00
05/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3922	4	4	4	0.00
05/01/2021	R035 On 06-May-21			Bond Future	10.79	88.6173	88.1054	88.6173	0.00
05/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4408	5	4	5	0.00
05/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4791	5	5	5	600.00
05/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12465	13	12	13	0.00
05/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2332	3	2	3	600.00
05/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9913	10	10	10	0.00
05/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8460	9	8	9	0.00
05/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3565	4	4	4	1,650.00
05/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5471	6	5	6	0.00
05/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9958	10	10	10	0.00
05/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2755	3	3	3	0.00
05/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1487	2	1	2	500.00
05/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6442	7	6	7	0.00
05/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1921	2	2	2	793.00
05/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10003	10	10	10	0.00
05/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11822	12	12	12	0.00
05/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	442	0	0	0	1,650.00
05/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5554	5	6	5	0.00
05/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	756	1	1	1	0.00
05/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	747	1	1	1	0.00
05/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1798	2	2	2	1,650.00
05/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	366	0	0	0	600.00
05/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4891	5	5	5	0.00
05/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4323	4	4	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6420	6	6	6	0.00
05/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2198	2	2	2	793.00
05/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	738	1	1	1	0.00
05/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1119	1	1	1	793.00
05/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3453	3	3	3	0.00
05/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2787	3	3	3	500.00
05/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2553	2	3	2	0.00
05/01/2021	R035 On 05-August-21			Bond Future	11.01	89.5742	89.0682	89.5742	0.00
05/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3697	4	4	4	0.00
05/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1819	2	2	2	100.00
05/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5654	6	6	6	0.00
05/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49023	49	49	49	0.00
05/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3487	3	3	3	100.00
05/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49256	49	49	49	0.00
05/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49139	49	49	49	0.00
05/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5223	5	5	5	100.00
05/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8305	8	8	8	0.00
05/01/2021	R035 On 04-November-21			Bond Future	11.24	86.0485	85.5527	86.0485	0.00
05/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14358	15	14	15	0.00
05/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2177	2	2	2	782.00
05/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6506	7	7	7	0.00
05/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9324	10	9	10	0.00
05/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9360	10	9	10	0.00
05/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1984	2	2	2	400.00
05/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3067	3	3	3	400.00
05/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4324	5	4	5	0.00
05/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9397	10	9	10	0.00
05/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2147	2	2	2	0.00
05/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5297	5	5	5	782.00
05/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8581	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9126	9	9	9	0.00
05/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3527	3	4	3	782.00
05/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6918	7	7	7	0.00
05/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2163	2	2	2	0.00
05/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2180	2	2	2	0.00
05/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	750	1	1	1	400.00
05/01/2021	R186 On 04-February-21			Bond Future	6.63	120.0917	119.9974	120.0917	79,392.00
05/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7892	8	8	8	0.00
05/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3597	4	4	4	0.00
05/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	7057	7	7	7	0.00
05/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7843	8	8	8	0.00
05/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7794	8	8	8	0.00
05/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	67	0	0	0	0.00
05/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	1	0	0	0	15,177.00
05/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R186 On 06-May-21			Bond Future	6.77	121.3056	121.2221	121.3056	0.00
05/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3546	4	4	4	0.00
05/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18336	18	18	18	0.00
05/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18295	18	18	18	0.00
05/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18254	18	18	18	0.00
05/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
05/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	897	1	1	1	15,177.00
05/01/2021	R186 On 05-August-21			Bond Future	6.92	117.3342	117.2653	117.3342	0.00
05/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8235	8	8	8	0.00
05/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	8196	8	8	8	0.00
05/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	8156	8	8	8	0.00
05/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	313	0	0	0	0.00
05/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	308	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
05/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	303	0	0	0	0.00
05/01/2021	R186 On 04-November-21			Bond Future	7.07	118.5763	118.5277	118.5763	0.00
05/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5685	6	6	6	0.00
05/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5617	6	6	6	0.00
05/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5651	6	6	6	0.00
05/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1039	1	1	1	0.00
05/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1049	1	1	1	0.00
05/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1030	1	1	1	0.00
05/01/2021	R197 On 04-February-21			Bond Future	318.14	318.1197	318.1410	318.1197	2,433.00
05/01/2021	R197 On 06-May-21			Bond Future	321.47	321.4142	321.4668	321.4142	0.00
05/01/2021	R197 On 05-August-21			Bond Future	317.05	316.9503	317.0517	316.9503	0.00
05/01/2021	R197 On 04-November-21			Bond Future	320.54	320.3787	320.5379	320.3787	0.00
05/01/2021	R202 On 04-February-21			Bond Future	218.43	218.3973	218.4292	218.3973	7,883.00
05/01/2021	R202 On 06-May-21			Bond Future	220.71	220.6590	220.7126	220.6590	0.00
05/01/2021	R202 On 05-August-21			Bond Future	218.93	218.8392	218.9254	218.8392	0.00
05/01/2021	R202 On 04-November-21			Bond Future	221.33	221.2064	221.3325	221.2064	0.00
05/01/2021	R209 On 04-February-21			Bond Future	10.40	71.4511	70.9378	71.4511	26,103.00
05/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	743	1	1	1	0.00
05/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	724	1	1	1	0.00
05/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	763	1	1	1	0.00
05/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2416	2	2	2	0.00
05/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2496	2	2	2	0.00
05/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2456	2	2	2	0.00
05/01/2021	R209 On 06-May-21			Bond Future	10.59	69.0342	68.5225	69.0342	5,250.00
05/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	3224	4	3	4	0.00
05/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6663	7	7	7	0.00
05/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2304	3	2	3	5,325.00
05/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5374	6	5	6	0.00
05/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	9061	10	9	10	0.00
05/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1276	1	1	1	8,200.00
05/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4487	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1745	2	2	2	0.00
05/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9099	10	9	10	0.00
05/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	9022	9	9	9	0.00
05/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8983	9	9	9	0.00
05/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	646	1	1	1	0.00
05/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	638	1	1	1	0.00
05/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	623	1	1	1	9,150.00
05/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2237	2	2	2	3,500.00
05/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5181	5	5	5	0.00
05/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6244	6	6	6	0.00
05/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	631	1	1	1	0.00
05/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1805	2	2	2	9,150.00
05/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1311	1	1	1	3,750.00
05/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4254	4	4	4	0.00
05/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3167	3	3	3	6,250.00
05/01/2021	R209 On 05-August-21			Bond Future	10.78	69.7799	69.2716	69.7799	0.00
05/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7303	8	7	8	0.00
05/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7271	8	7	8	0.00
05/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7336	8	7	8	0.00
05/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2018	2	2	2	0.00
05/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2050	2	2	2	0.00
05/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2034	2	2	2	0.00
05/01/2021	R209 On 04-November-21			Bond Future	10.97	67.3789	66.8774	67.3789	1,000.00
05/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1353	1	1	1	2,000.00
05/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8119	8	8	8	0.00
05/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3152	3	3	3	0.00
05/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7563	8	8	8	0.00
05/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8151	9	8	9	0.00
05/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	8088	8	8	8	0.00
05/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2093	2	2	2	0.00
05/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2398	2	2	2	2,000.00
05/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2108	2	2	2	0.00
05/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2124	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5754	5	6	5	2,000.00
05/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9937	10	10	10	0.00
05/01/2021	R210 On 04-February-21			Bond Future	193.05	193.0278	193.0526	193.0278	1,213.00
05/01/2021	R210 On 06-May-21			Bond Future	192.36	192.3109	192.3572	192.3109	0.00
05/01/2021	R210 On 05-August-21			Bond Future	194.51	194.4340	194.5058	194.4340	0.00
05/01/2021	R210 On 04-November-21			Bond Future	193.90	193.7946	193.9041	193.7946	0.00
05/01/2021	R212 On 04-February-21			Bond Future	169.92	169.9411	169.9238	169.9411	5,730.00
05/01/2021	R212 On 06-May-21			Bond Future	171.70	171.7012	171.7003	171.7012	0.00
05/01/2021	R212 On 05-August-21			Bond Future	171.29	171.2621	171.2856	171.2621	0.00
05/01/2021	R212 On 04-November-21			Bond Future	173.17	173.1145	173.1689	173.1145	0.00
05/01/2021	R213 On 04-February-21			Bond Future	9.21	89.1289	88.8189	89.1289	8,858.00
05/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1977	2	2	2	0.00
05/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1904	2	2	2	0.00
05/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1940	2	2	2	0.00
05/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	855	1	1	1	0.00
05/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	876	1	1	1	0.00
05/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	835	1	1	1	0.00
05/01/2021	R213 On 06-May-21			Bond Future	9.40	86.5022	86.1973	86.5022	0.00
05/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12882	13	13	13	0.00
05/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12838	13	13	13	0.00
05/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12926	13	13	13	0.00
05/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	109	0	0	0	0.00
05/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	113	0	0	0	0.00
05/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	111	0	0	0	0.00
05/01/2021	R213 On 05-August-21			Bond Future	9.59	87.4362	87.1393	87.4362	0.00
05/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7654	8	8	8	0.00
05/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	5283	5	5	5	0.00
05/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7947	8	8	8	0.00
05/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2891	3	3	3	200.00
05/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7910	8	8	8	0.00
05/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7873	8	8	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
05/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1340	1	1	1	0.00
05/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1328	1	1	1	0.00
05/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2323	2	2	2	200.00
05/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4283	4	4	4	0.00
05/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1315	1	1	1	0.00
05/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1420	1	1	1	200.00
05/01/2021	R213 On 04-November-21			Bond Future	9.79	84.8330	84.5482	84.8330	0.00
05/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	8217	8	8	8	0.00
05/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	8182	8	8	8	0.00
05/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	8251	8	8	8	0.00
05/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1591	2	2	2	0.00
05/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1578	2	2	2	0.00
05/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1565	2	2	2	0.00
05/01/2021	R214 On 04-February-21			Bond Future	10.81	68.3894	67.8717	68.3894	15,327.00
05/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	473	1	0	1	0.00
05/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	459	1	0	1	0.00
05/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	487	1	0	1	0.00
05/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3360	3	3	3	0.00
05/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3456	3	3	3	0.00
05/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3408	3	3	3	0.00
05/01/2021	R214 On 06-May-21			Bond Future	10.99	65.8050	65.2884	65.8050	0.00
05/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7694	8	8	8	0.00
05/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7658	8	8	8	0.00
05/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7622	8	8	8	0.00
05/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1100	1	1	1	0.00
05/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1088	1	1	1	0.00
05/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1077	1	1	1	0.00
05/01/2021	R214 On 05-August-21			Bond Future	11.18	66.5156	66.0020	66.5156	0.00
05/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6759	7	7	7	0.00
05/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6794	7	7	7	0.00
05/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6725	7	7	7	0.00
05/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2392	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2421	2	2	2	0.00
05/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2407	2	2	2	0.00
05/01/2021	R214 On 04-November-21			Bond Future	11.38	63.9431	63.4355	63.9431	0.00
05/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7900	8	8	8	0.00
05/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7871	8	8	8	0.00
05/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7841	8	8	8	0.00
05/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2443	2	2	2	0.00
05/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2410	2	2	2	0.00
05/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2427	2	2	2	0.00
05/01/2021	R248 On 04-February-21			Bond Future	10.92	85.7996	85.1195	85.7996	116,103.00
05/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	528	1	1	1	0.00
05/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1333	2	1	2	2,140.00
05/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4465	5	4	5	0.00
05/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	27	0	0	0	2,140.00
05/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	510	1	1	1	0.00
05/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	493	1	0	1	0.00
05/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	1179	1	1	1	0.00
05/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	3967	3	4	3	0.00
05/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	3907	3	4	3	0.00
05/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	498	0	0	0	0.00
05/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2455	2	2	2	0.00
05/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	8904	8	9	8	0.00
05/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3847	3	4	3	0.00
05/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2239	2	2	2	0.00
05/01/2021	R248 On 06-May-21			Bond Future	11.11	82.2573	81.5782	82.2573	0.00
05/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9073	10	9	10	0.00
05/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9029	10	9	10	0.00
05/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9118	10	9	10	0.00
05/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1187	1	1	1	0.00
05/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1214	1	1	1	0.00
05/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1200	1	1	1	0.00
05/01/2021	R248 On 05-August-21			Bond Future	11.31	83.1456	82.4699	83.1456	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
05/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9561	10	10	10	0.00
05/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9521	10	10	10	0.00
05/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9600	10	10	10	0.00
05/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2137	2	2	2	0.00
05/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2120	2	2	2	0.00
05/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2102	2	2	2	0.00
05/01/2021	R248 On 04-November-21			Bond Future	11.51	79.6149	78.9463	79.6149	0.00
05/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10095	11	10	11	0.00
05/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10133	11	10	11	0.00
05/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10171	11	10	11	0.00
05/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2182	2	2	2	0.00
05/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2199	2	2	2	0.00
05/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2215	2	2	2	0.00