



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 WEEKLY STATISTICS REPORT

FROM: 05/03/2021 TO: 05/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	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
05/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	2025 On 06-May-21			Bond Future	150.09	150.0864	150.0880	150.0864	7,795.00
05/03/2021	2025 On 05-August-21			Bond Future	150.19	150.1915	150.1925	150.1915	0.00
05/03/2021	2025 On 04-November-21			Bond Future	151.87	151.8689	151.8696	151.8689	0.00
05/03/2021	2025 On 03-February-22			Bond Future	152.05	152.0523	152.0528	152.0523	0.00
05/03/2021	2029 On 06-May-21			Bond Future	106.54	107.0044	106.5383	107.0044	2,382.00
05/03/2021	2029 On 05-August-21			Bond Future	107.70	108.1705	107.6989	108.1705	0.00
05/03/2021	2029 On 04-November-21			Bond Future	107.75	108.2281	107.7510	108.2281	0.00
05/03/2021	2029 On 03-February-22			Bond Future	108.99	109.4690	108.9862	109.4690	0.00
05/03/2021	2030 On 06-May-21			Bond Future	9.39	94.7767	94.0418	94.7767	113,151.00
05/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11809	13	12	13	0.00
05/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	778	1	1	1	0.00
05/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	634	1	1	1	0.00
05/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	159	0	0	0	0.00
05/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	511	1	1	1	300.00
05/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	7255	8	7	8	0.00
05/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1327	2	1	2	0.00
05/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11763	12	12	12	0.00
05/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11716	12	12	12	0.00
05/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	696	1	1	1	0.00
05/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	866	1	1	1	0.00
05/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1400	2	1	2	0.00
05/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1661	2	2	2	0.00
05/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3631	4	4	4	0.00
05/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	43	0	0	0	700.00
05/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	4127	5	4	5	0.00
05/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1450	2	1	2	300.00
05/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	8241	9	8	9	0.00
05/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1166	1	1	1	0.00
05/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	72	0	0	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	597	0	1	0	0.00
05/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2503	2	3	2	0.00
05/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2110	2	2	2	0.00
05/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2172	2	2	2	0.00
05/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3056	3	3	3	5,000.00
05/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	7	0	0	0	0.00
05/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	7	0	0	0	0.00
05/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2268	2	2	2	700.00
05/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8378	8	8	8	0.00
05/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	127	0	0	0	0.00
05/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	737	1	1	1	700.00
05/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3631	3	4	3	0.00
05/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3461	3	3	3	2,500.00
05/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1874	2	2	2	0.00
05/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4030	3	4	3	0.00
05/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3255	3	3	3	2,500.00
05/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6109	5	6	5	0.00
05/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	7	0	0	0	0.00
05/03/2021	2030 On 05-August-21			Bond Future	9.61	91.7809	91.0377	91.7809	0.00
05/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4926	5	5	5	0.00
05/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	132	0	0	0	200.00
05/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5420	6	5	6	0.00
05/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1186	1	1	1	600.00
05/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	920	1	1	1	200.00
05/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2235	3	2	3	600.00
05/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	12257	13	12	13	0.00
05/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5381	6	5	6	0.00
05/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5343	6	5	6	0.00
05/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1189	1	1	1	0.00
05/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1177	1	1	1	0.00
05/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	94	0	0	0	600.00
05/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11171	10	11	10	0.00
05/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1330	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5523	5	6	5	0.00
05/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3106	3	3	3	0.00
05/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1165	1	1	1	0.00
05/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4825	4	5	4	0.00
05/03/2021	2030 On 04-November-21			Bond Future	9.83	92.7853	92.0338	92.7853	0.00
05/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1182	1	1	1	300.00
05/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8717	9	9	9	0.00
05/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5817	6	6	6	0.00
05/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5753	6	6	6	0.00
05/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5785	6	6	6	0.00
05/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	628	1	1	1	300.00
05/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	6876	6	7	6	0.00
05/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	824	1	1	1	300.00
05/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1881	2	2	2	0.00
05/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1898	2	2	2	0.00
05/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9182	9	9	9	0.00
05/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1865	2	2	2	0.00
05/03/2021	2030 On 03-February-22			Bond Future	10.06	89.8239	89.0638	89.8239	0.00
05/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3127	3	3	3	0.00
05/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2363	3	2	3	0.00
05/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2383	3	2	3	0.00
05/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	848	1	1	1	101.00
05/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2205	3	2	3	0.00
05/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2404	3	2	3	0.00
05/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5514	5	6	5	0.00
05/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5841	5	6	5	101.00
05/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	9722	9	10	9	0.00
05/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5546	5	6	5	0.00
05/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5578	5	6	5	0.00
05/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4533	4	5	4	101.00
05/03/2021	2032 On 06-May-21			Bond Future	10.08	89.7516	88.9617	89.7516	126,403.00
05/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	11099	12	11	12	0.00

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05/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	11050	12	11	12	0.00
05/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2812	3	3	3	736.00
05/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	11148	12	11	12	0.00
05/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	13319	14	13	14	0.00
05/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	26	0	0	0	0.00
05/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	28	0	0	0	0.00
05/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	6	0	0	0	736.00
05/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1346	1	1	1	0.00
05/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	27	0	0	0	0.00
05/03/2021	2032 On 05-August-21			Bond Future	10.30	90.7076	89.9089	90.7076	0.00
05/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6878	8	7	8	0.00
05/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6918	8	7	8	0.00
05/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6958	8	7	8	0.00
05/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1047	1	1	1	0.00
05/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1060	1	1	1	0.00
05/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1073	1	1	1	0.00
05/03/2021	2032 On 04-November-21			Bond Future	10.52	87.5547	86.7471	87.5547	0.00
05/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	12154	13	12	13	0.00
05/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7865	8	8	8	0.00
05/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1180	1	1	1	700.00
05/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	2071	2	2	2	700.00
05/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7792	8	8	8	0.00
05/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7829	8	8	8	0.00
05/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1515	1	2	1	0.00
05/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1529	1	2	1	0.00
05/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1543	1	2	1	0.00
05/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	8236	8	8	8	0.00
05/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	492	0	0	0	700.00
05/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6071	6	6	6	0.00
05/03/2021	2032 On 03-February-22			Bond Future	10.75	88.5389	87.7220	88.5389	0.00
05/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2763	3	3	3	0.00
05/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1094	1	1	1	97.00
05/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	865	1	1	1	198.00

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05/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3505	4	4	4	0.00
05/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3480	4	3	4	0.00
05/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	2077	2	2	2	0.00
05/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	4060	4	4	4	0.00
05/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3430	4	3	4	0.00
05/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3454	4	3	4	0.00
05/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5234	5	5	5	0.00
05/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5265	5	5	5	0.00
05/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5173	5	5	5	198.00
05/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4564	4	5	4	97.00
05/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	7423	7	7	7	198.00
05/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	11747	11	12	11	0.00
05/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5203	5	5	5	0.00
05/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	6187	6	6	6	97.00
05/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	10519	10	11	10	0.00
05/03/2021	2033 On 06-May-21			Bond Future	100.97	102.0190	100.9735	102.0190	9,583.00
05/03/2021	2033 On 05-August-21			Bond Future	102.07	103.1306	102.0735	103.1306	0.00
05/03/2021	2033 On 04-November-21			Bond Future	101.99	103.0577	101.9885	103.0577	0.00
05/03/2021	2033 On 03-February-22			Bond Future	103.16	104.2391	103.1576	104.2391	0.00
05/03/2021	2037 On 06-May-21			Bond Future	10.96	84.6199	84.0749	84.6199	129,571.00
05/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	8855	9	9	9	0.00
05/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	8806	9	9	9	0.00
05/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	8756	9	9	9	0.00
05/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	173	0	0	0	0.00
05/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	181	0	0	0	0.00
05/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	177	0	0	0	0.00
05/03/2021	2037 On 05-August-21			Bond Future	11.18	81.2656	80.7145	81.2656	0.00
05/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	7539	8	8	8	0.00
05/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	7580	8	8	8	0.00
05/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	7621	8	8	8	0.00
05/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1270	1	1	1	0.00

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05/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1256	1	1	1	0.00
05/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1242	1	1	1	0.00
05/03/2021	2037 On 04-November-21			Bond Future	11.40	82.1552	81.5978	82.1552	0.00
05/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	9410	10	9	10	0.00
05/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	9372	10	9	10	0.00
05/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	9448	10	9	10	0.00
05/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1496	1	1	1	0.00
05/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1509	1	2	1	0.00
05/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1483	1	1	1	0.00
05/03/2021	2037 On 03-February-22			Bond Future	11.62	78.8243	78.2605	78.8243	0.00
05/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	4400	5	4	5	0.00
05/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	4371	5	4	5	0.00
05/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	4343	5	4	5	0.00
05/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	5301	5	5	5	0.00
05/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	5362	5	5	5	0.00
05/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	5331	5	5	5	0.00
05/03/2021	2038 On 06-May-21			Bond Future	117.11	116.5593	117.1117	116.5593	7,799.00
05/03/2021	2038 On 05-August-21			Bond Future	116.67	116.1076	116.6656	116.1076	0.00
05/03/2021	2038 On 04-November-21			Bond Future	117.97	117.4046	117.9685	117.4046	0.00
05/03/2021	2038 On 03-February-22			Bond Future	117.57	116.9984	117.5686	116.9984	0.00
05/03/2021	2040 On 06-May-21			Bond Future	11.06	86.8951	86.3118	86.8951	78,942.00
05/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	8791	9	9	9	0.00
05/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	8739	9	9	9	0.00
05/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	13721	14	14	14	0.00
05/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	8843	9	9	9	0.00
05/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	1545	2	2	2	300.00
05/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	4473	5	4	5	300.00
05/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1044	1	1	1	0.00
05/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	218	0	0	0	0.00
05/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	3138	3	3	3	0.00
05/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	20	0	0	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	228	0	0	0	0.00
05/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	223	0	0	0	0.00
05/03/2021	2040 On 05-August-21			Bond Future	11.28	83.3148	82.7250	83.3148	0.00
05/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	4540	5	5	5	900.00
05/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	18894	19	19	19	0.00
05/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	8559	9	9	9	0.00
05/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2816	3	3	3	900.00
05/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	8515	9	9	9	0.00
05/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	8471	9	8	9	0.00
05/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1134	1	1	1	0.00
05/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	4346	4	4	4	0.00
05/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1161	1	1	1	0.00
05/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	44	0	0	0	900.00
05/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1147	1	1	1	0.00
05/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	2774	3	3	3	0.00
05/03/2021	2040 On 04-November-21			Bond Future	11.48	84.2268	83.6304	84.2268	0.00
05/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	9938	10	10	10	0.00
05/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	9898	10	10	10	0.00
05/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	9858	10	10	10	0.00
05/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1582	1	2	1	0.00
05/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1568	1	2	1	0.00
05/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1554	1	2	1	0.00
05/03/2021	2040 On 03-February-22			Bond Future	11.71	80.6690	80.0657	80.6690	0.00
05/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	4727	5	5	5	0.00
05/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	4697	5	5	5	0.00
05/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4758	5	5	5	0.00
05/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5553	5	6	5	0.00
05/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5520	5	6	5	0.00
05/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5488	5	5	5	0.00
05/03/2021	2044 On 06-May-21			Bond Future	11.15	83.3102	82.7242	83.3102	61,815.00
05/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	8418	9	8	9	0.00
05/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	1030	1	1	1	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
05/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	5660	6	6	6	0.00
05/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	3110	3	3	3	3,100.00
05/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	8367	9	8	9	0.00
05/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	8315	9	8	9	0.00
05/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	3319	4	3	4	0.00
05/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	2165	2	2	2	0.00
05/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	8674	9	9	9	0.00
05/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	5116	6	5	6	0.00
05/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	903	1	1	1	3,100.00
05/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	242	0	0	0	3,100.00
05/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1608	1	2	1	3,100.00
05/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	281	0	0	0	0.00
05/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	275	0	0	0	0.00
05/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	765	1	1	1	0.00
05/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1730	2	2	2	0.00
05/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2476	2	2	2	3,100.00
05/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	270	0	0	0	0.00
05/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	4176	4	4	4	0.00
05/03/2021	2044 On 05-August-21			Bond Future	11.36	79.8169	79.2242	79.8169	0.00
05/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	8684	9	9	9	0.00
05/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	8641	9	9	9	0.00
05/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	8727	9	9	9	0.00
05/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1108	1	1	1	0.00
05/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1120	1	1	1	0.00
05/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1133	1	1	1	0.00
05/03/2021	2044 On 04-November-21			Bond Future	11.56	80.6907	80.0913	80.6907	0.00
05/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	9598	10	10	10	0.00
05/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	9560	10	10	10	0.00
05/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	9637	10	10	10	0.00
05/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1689	2	2	2	0.00
05/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1718	2	2	2	0.00
05/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1703	2	2	2	0.00
05/03/2021	2044 On 03-February-22			Bond Future	11.77	77.2182	76.6120	77.2182	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
05/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4679	5	5	5	0.00
05/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4618	5	5	5	0.00
05/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4648	5	5	5	0.00
05/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	5717	5	6	5	0.00
05/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	5750	5	6	5	0.00
05/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5683	5	6	5	0.00
05/03/2021	2046 On 06-May-21			Bond Future	103.98	104.2393	103.9779	104.2393	14,893.00
05/03/2021	2046 On 05-August-21			Bond Future	105.11	105.3752	105.1105	105.3752	0.00
05/03/2021	2046 On 04-November-21			Bond Future	104.48	104.7446	104.4768	104.7446	0.00
05/03/2021	2046 On 03-February-22			Bond Future	105.67	105.9456	105.6748	105.9456	0.00
05/03/2021	2050 On 06-May-21			Bond Future	106.97	107.0606	106.9671	107.0606	10,904.00
05/03/2021	2050 On 05-August-21			Bond Future	106.20	106.2996	106.2048	106.2996	0.00
05/03/2021	2050 On 04-November-21			Bond Future	107.39	107.4871	107.3908	107.4871	0.00
05/03/2021	2050 On 03-February-22			Bond Future	106.67	106.7718	106.6743	106.7718	0.00
05/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	AL37 On 06-May-21			Index Future	772.92	778.1860	772.9230	778.1860	0.00
05/03/2021	AL37 On 05-August-21			Index Future	781.06	786.3840	781.0630	786.3840	0.00
05/03/2021	AL37 On 04-November-21			Index Future	789.68	795.0660	789.6840	795.0660	0.00
05/03/2021	AL37 On 03-February-22			Index Future	798.55	803.9920	798.5480	803.9920	0.00
05/03/2021	AL7T On 06-May-21			Index Future	864.33	871.2020	864.3300	871.2020	0.00
05/03/2021	AL7T On 05-August-21			Index Future	873.43	880.3800	873.4330	880.3800	0.00
05/03/2021	AL7T On 04-November-21			Index Future	883.07	890.1000	883.0730	890.1000	0.00
05/03/2021	AL7T On 03-February-22			Index Future	892.99	900.0920	892.9860	900.0920	0.00
05/03/2021	ALBI On 06-May-21			Index Future	760.28	765.4500	760.2790	765.4500	309.00
05/03/2021	ALBI On 05-August-21			Index Future	768.29	773.5140	768.2860	773.5140	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
05/03/2021	ALBI On 04-November-21			Index Future	776.77	782.0530	776.7660	782.0530	0.00
05/03/2021	ALBI On 03-February-22			Index Future	785.49	790.8330	785.4850	790.8330	0.00
05/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
05/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2021	ES33 On 06-May-21			Bond Future	11.67	74.6891	74.2225	74.6891	350.00
05/03/2021	ES33 On 05-August-21			Bond Future	11.93	75.4844	75.0126	75.4844	0.00
05/03/2021	ES33 On 04-November-21			Bond Future	12.20	72.5351	72.0579	72.5351	0.00
05/03/2021	ES33 On 03-February-22			Bond Future	12.49	73.3504	72.8677	73.3504	0.00
05/03/2021	ES42 On 06-May-21			Bond Future	12.17	73.2203	72.7290	73.2203	4,779.00
05/03/2021	ES42 On 05-August-21			Bond Future	12.42	74.0007	73.5039	74.0007	0.00
05/03/2021	ES42 On 04-November-21			Bond Future	12.68	70.5523	70.0499	70.5523	0.00
05/03/2021	ES42 On 03-February-22			Bond Future	12.94	71.3460	70.8378	71.3460	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
05/03/2021	GOVI On 06-May-21			GOVI	751.26	756.4000	751.2600	756.4000	975.00
05/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	725700	78	73	78	0.00
05/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	725800	78	73	78	0.00
05/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	725900	78	73	78	0.00
05/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 05-August-21			GOVI	759.17	764.3690	759.1720	764.3690	0.00
05/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	400220	45	40	45	0.00
05/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	400320	45	40	45	0.00
05/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	400420	45	40	45	0.00
05/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 04-November-21			GOVI	767.55	772.8080	767.5510	772.8080	0.00
05/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	391310	44	39	44	0.00
05/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	391510	44	39	44	0.00
05/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	391410	44	39	44	0.00
05/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 03-February-22			GOVI	776.17	781.4830	776.1670	781.4830	0.00
05/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
05/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	165930	11	17	11	0.00
05/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	165730	11	17	11	0.00
05/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	165830	11	17	11	0.00
05/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2021	IGOV On 06-May-21			Index Future	279.06	279.5480	279.0640	279.5480	897.00
05/03/2021	IGOV On 05-August-21			Index Future	282.07	282.5610	282.0720	282.5610	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
05/03/2021	IGOV On 04-November-21			Index Future	285.25	285.7490	285.2530	285.7490	0.00
05/03/2021	IGOV On 03-February-22			Index Future	288.52	289.0240	288.5220	289.0240	0.00
05/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
05/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
05/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.45	89.4400	89.4500	89.4400	0.00
05/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.80	90.7600	90.8000	90.7600	51.00
05/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.33	90.2600	90.3300	90.2600	0.00
05/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.60	90.4800	90.6000	90.4800	0.00
05/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.89	93.7200	93.8900	93.7200	0.00
05/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.54	94.3300	94.5400	94.3300	0.00
05/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.13	86.8600	87.1300	86.8600	0.00
05/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.84	92.5200	92.8400	92.5200	0.00
05/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.20	81.5500	82.2000	81.5500	0.00
05/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.89	78.2000	78.8900	78.2000	0.00
05/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.43	76.7400	77.4300	76.7400	0.00
05/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.57	78.8600	79.5700	78.8600	0.00
05/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.66	82.9600	83.6600	82.9600	0.00
05/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.28	81.5600	82.2800	81.5600	0.00
05/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.46	83.7200	84.4600	83.7200	0.00
05/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.35	89.6000	90.3500	89.6000	0.00
05/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.87	90.0900	90.8700	90.0900	0.00
05/03/2021	IS10 On 22-March-28			Interest Rate Swap	84.09	83.2500	84.0900	83.2500	0.00
05/03/2021	IS10 On 20-June-28			Interest Rate Swap	92.00	91.1500	92.0000	91.1500	0.00
05/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3450	96.3450	96.3450	0.00
05/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.74	96.2850	96.2650	96.2850	0.00
05/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.76	96.2700	96.2400	96.2700	0.00
05/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.84	96.2150	96.1650	96.2150	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
05/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.87	96.1900	96.1300	96.1900	0.00
05/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.00	96.1000	96.0000	96.1000	0.00
05/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.04	96.0800	95.9600	96.0800	30,000.00
05/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.39	95.7650	95.6150	95.7650	0.00
05/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.65	95.5400	95.3500	95.5400	0.00
05/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.97	95.2600	95.0300	95.2600	471.00
05/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.19	95.0450	94.8150	95.0450	0.00
05/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.46	94.7850	94.5450	94.7850	0.00
05/03/2021	R023 On 06-May-21			Bond Future	5.49	105.5369	105.3295	105.5369	40,958.00
05/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3532	4	4	4	0.00
05/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3515	4	4	4	0.00
05/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3549	4	4	4	0.00
05/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
05/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
05/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
05/03/2021	R023 On 05-August-21			Bond Future	5.70	106.6606	106.4507	106.6606	0.00
05/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	257	0	0	0	0.00
05/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	252	0	0	0	0.00
05/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	247	0	0	0	0.00
05/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	870	1	1	1	0.00
05/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	860	1	1	1	0.00
05/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	850	1	1	1	0.00
05/03/2021	R023 On 04-November-21			Bond Future	5.96	103.9194	103.7069	103.9194	0.00
05/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	97	0	0	0	0.00
05/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	94	0	0	0	0.00
05/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	92	0	0	0	0.00
05/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1438	1	1	1	0.00
05/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1427	1	1	1	0.00
05/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1417	1	1	1	0.00
05/03/2021	R023 On 03-February-22			Bond Future	6.33	105.0870	104.8719	105.0870	0.00
05/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	139	0	0	0	0.00
05/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	137	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
05/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	141	0	0	0	0.00
05/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1421	1	1	1	0.00
05/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1438	1	1	1	0.00
05/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1430	1	1	1	0.00
05/03/2021	R035 On 06-May-21			Bond Future	10.72	89.1423	88.5601	89.1423	99,594.00
05/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	9770	10	10	10	0.00
05/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	9719	10	10	10	0.00
05/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	3429	4	3	4	0.00
05/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	1256	1	1	1	600.00
05/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	3858	4	4	4	600.00
05/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	12578	13	13	13	0.00
05/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	2489	3	2	3	1,650.00
05/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	8029	9	8	9	0.00
05/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	4627	5	5	5	0.00
05/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	9822	10	10	10	0.00
05/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1650	2	2	2	0.00
05/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	574	1	1	1	500.00
05/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	5716	6	6	6	0.00
05/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	11870	12	12	12	0.00
05/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	906	1	1	1	223.00
05/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	35	0	0	0	1,650.00
05/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	4084	4	4	4	0.00
05/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	618	1	1	1	1,650.00
05/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	3360	3	3	3	0.00
05/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	24	0	0	0	600.00
05/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	2763	2	3	2	500.00
05/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	5053	5	5	5	0.00
05/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	107	0	0	0	0.00
05/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	104	0	0	0	0.00
05/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	899	1	1	1	223.00
05/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	233	0	0	0	223.00
05/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	1922	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
05/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1165	1	1	1	0.00
05/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1353	1	1	1	500.00
05/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	101	0	0	0	0.00
05/03/2021	R035 On 05-August-21			Bond Future	10.94	90.0915	89.5027	90.0915	0.00
05/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2826	3	3	3	0.00
05/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	1072	1	1	1	100.00
05/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	4901	5	5	5	0.00
05/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	48588	48	49	48	0.00
05/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2299	2	2	2	100.00
05/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	48821	48	49	48	0.00
05/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	48705	48	49	48	0.00
05/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	3917	4	4	4	100.00
05/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	7124	7	7	7	0.00
05/03/2021	R035 On 04-November-21			Bond Future	11.17	86.6021	86.0067	86.6021	0.00
05/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	14474	15	14	15	0.00
05/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	6238	7	6	7	0.00
05/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1787	2	2	2	782.00
05/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	9162	10	9	10	0.00
05/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	9123	10	9	10	0.00
05/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1575	2	2	2	400.00
05/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2664	3	3	3	400.00
05/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3932	4	4	4	0.00
05/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	9201	10	9	10	0.00
05/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1498	1	1	1	0.00
05/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4451	4	4	4	782.00
05/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	7736	7	8	7	0.00
05/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2804	3	3	3	782.00
05/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	6061	6	6	6	0.00
05/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	8264	8	8	8	0.00
05/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1525	1	2	1	0.00

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05/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1512	1	2	1	0.00
05/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	412	0	0	0	400.00
05/03/2021	R035 On 03-February-22			Bond Future	11.40	87.5754	86.9731	87.5754	0.00
05/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1166	1	1	1	683.00
05/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	4295	5	4	5	0.00
05/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4735	5	5	5	0.00
05/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	4238	5	4	5	0.00
05/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2763	3	3	3	0.00
05/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	4266	5	4	5	0.00
05/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	5294	5	5	5	0.00
05/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	5325	5	5	5	0.00
05/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	4816	5	5	5	683.00
05/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	5263	5	5	5	0.00
05/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	7360	7	7	7	683.00
05/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	12095	12	12	12	0.00
05/03/2021	R186 On 06-May-21			Bond Future	7.66	117.6048	116.8043	117.6048	106,487.00
05/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	13918	15	14	15	0.00
05/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	608	1	1	1	0.00
05/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	13877	15	14	15	0.00
05/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	13836	15	14	15	0.00
05/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
05/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
05/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2378	2	2	2	15,177.00
05/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
05/03/2021	R186 On 05-August-21			Bond Future	7.87	113.5767	112.7673	113.5767	0.00
05/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4191	5	4	5	0.00
05/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4157	5	4	5	0.00
05/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4122	5	4	5	0.00
05/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	777	1	1	1	0.00
05/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	767	1	1	1	0.00
05/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	757	1	1	1	0.00
05/03/2021	R186 On 04-November-21			Bond Future	8.08	114.8192	114.0007	114.8192	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
05/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2555	3	3	3	0.00
05/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2532	3	3	3	0.00
05/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2508	3	3	3	0.00
05/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2468	2	2	2	0.00
05/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2447	2	2	2	0.00
05/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2427	2	2	2	0.00
05/03/2021	R186 On 03-February-22			Bond Future	8.31	110.8282	110.0003	110.8282	0.00
05/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1031	1	1	1	0.00
05/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1043	1	1	1	0.00
05/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1055	1	1	1	0.00
05/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5359	5	5	5	0.00
05/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5391	5	5	5	0.00
05/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5422	5	5	5	0.00
05/03/2021	R197 On 06-May-21			Bond Future	319.32	319.3254	319.3229	319.3254	2,074.00
05/03/2021	R197 On 05-August-21			Bond Future	314.80	314.8022	314.7985	314.8022	0.00
05/03/2021	R197 On 04-November-21			Bond Future	318.31	318.3188	318.3143	318.3188	0.00
05/03/2021	R197 On 03-February-22			Bond Future	313.86	313.8697	313.8647	313.8697	0.00
05/03/2021	R202 On 06-May-21			Bond Future	225.45	226.6813	225.4519	226.6813	8,028.00
05/03/2021	R202 On 05-August-21			Bond Future	223.66	224.9007	223.6570	224.9007	0.00
05/03/2021	R202 On 04-November-21			Bond Future	226.15	227.4126	226.1546	227.4126	0.00
05/03/2021	R202 On 03-February-22			Bond Future	224.45	225.7181	224.4453	225.7181	0.00
05/03/2021	R209 On 06-May-21			Bond Future	10.64	68.7645	68.2584	68.7645	27,136.00
05/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	8294	9	8	9	0.00
05/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1912	2	2	2	0.00
05/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	5569	6	6	6	0.00
05/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	1085	1	1	1	5,325.00
05/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	4145	5	4	5	0.00
05/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	8250	9	8	9	0.00
05/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	8207	9	8	9	0.00
05/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	364	0	0	0	5,050.00
05/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	3196	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	657	1	1	1	0.00
05/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	8337	9	8	9	0.00
05/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	185	0	0	0	2,150.00
05/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	1292	2	1	2	500.00
05/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	5596	5	6	5	0.00
05/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	125	0	0	0	9,150.00
05/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1210	1	1	1	3,500.00
05/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	4358	4	4	4	0.00
05/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	134	0	0	0	0.00
05/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	6995	7	7	7	0.00
05/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	131	0	0	0	0.00
05/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	840	1	1	1	9,150.00
05/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	481	0	0	0	3,750.00
05/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	3299	3	3	3	0.00
05/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2119	2	2	2	6,250.00
05/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	128	0	0	0	0.00
05/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	2925	3	3	3	0.00
05/03/2021	R209 On 05-August-21			Bond Future	10.83	69.4970	68.9852	69.4970	0.00
05/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	6270	7	6	7	0.00
05/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	6235	7	6	7	0.00
05/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	6305	7	6	7	0.00
05/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1273	1	1	1	0.00
05/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1301	1	1	1	0.00
05/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1287	1	1	1	0.00
05/03/2021	R209 On 04-November-21			Bond Future	11.03	67.1170	66.5993	67.1170	1,795.00
05/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	902	1	1	1	3,750.00
05/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	7417	8	7	8	0.00
05/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2533	3	3	3	0.00
05/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	6843	7	7	7	0.00
05/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	7449	8	7	8	0.00
05/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	7384	8	7	8	0.00
05/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1669	2	2	2	0.00
05/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	1955	2	2	2	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1684	2	2	2	0.00
05/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1698	2	2	2	0.00
05/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	5412	5	5	5	5,500.00
05/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	9764	9	10	9	0.00
05/03/2021	R209 On 03-February-22			Bond Future	11.23	67.8714	67.3479	67.8714	0.00
05/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3855	4	4	4	0.00
05/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3805	4	4	4	0.00
05/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3829	4	4	4	0.00
05/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	4873	5	5	5	0.00
05/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	4901	5	5	5	0.00
05/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	4845	5	5	5	0.00
05/03/2021	R210 On 06-May-21			Bond Future	197.93	198.5543	197.9293	198.5543	1,183.00
05/03/2021	R210 On 05-August-21			Bond Future	200.09	200.7179	200.0855	200.7179	0.00
05/03/2021	R210 On 04-November-21			Bond Future	199.58	200.2197	199.5797	200.2197	0.00
05/03/2021	R210 On 03-February-22			Bond Future	201.87	202.5153	201.8676	202.5153	0.00
05/03/2021	R212 On 06-May-21			Bond Future	171.30	171.3063	171.3022	171.3063	2,980.00
05/03/2021	R212 On 05-August-21			Bond Future	170.84	170.8411	170.8363	170.8411	0.00
05/03/2021	R212 On 04-November-21			Bond Future	172.74	172.7494	172.7441	172.7494	0.00
05/03/2021	R213 On 06-May-21			Bond Future	9.71	85.0823	84.4668	85.0823	9,143.00
05/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	11055	12	11	12	0.00
05/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	11010	12	11	12	0.00
05/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	11101	12	11	12	0.00
05/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	14	0	0	0	0.00
05/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	15	0	0	0	0.00
05/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	15	0	0	0	0.00
05/03/2021	R213 On 05-August-21			Bond Future	9.92	85.9882	85.3658	85.9882	0.00
05/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5672	6	6	6	0.00
05/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3434	4	3	4	0.00
05/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5960	6	6	6	0.00
05/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1439	2	1	2	0.00
05/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5923	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5887	6	6	6	0.00
05/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1128	1	1	1	0.00
05/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1115	1	1	1	0.00
05/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2248	2	2	2	0.00
05/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4605	4	5	4	0.00
05/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1101	1	1	1	0.00
05/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1211	1	1	1	0.00
05/03/2021	R213 On 04-November-21			Bond Future	10.13	83.3992	82.7698	83.3992	0.00
05/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6542	7	7	7	0.00
05/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	6510	7	7	7	0.00
05/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6575	7	7	7	0.00
05/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1697	2	2	2	0.00
05/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1682	2	2	2	0.00
05/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1667	2	2	2	0.00
05/03/2021	R213 On 03-February-22			Bond Future	10.35	84.3363	83.6997	84.3363	0.00
05/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3670	4	4	4	0.00
05/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2537	3	3	3	0.00
05/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3421	4	3	4	0.00
05/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2973	3	3	3	0.00
05/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2178	2	2	2	0.00
05/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2996	3	3	3	0.00
05/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	888	1	1	1	200.00
05/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	3019	3	3	3	0.00
05/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1053	1	1	1	102.00
05/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6193	6	6	6	200.00
05/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10195	10	10	10	0.00
05/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	4926	5	5	5	0.00
05/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	9383	9	9	9	0.00
05/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	4955	5	5	5	0.00
05/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	4984	5	5	5	0.00
05/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4453	4	4	4	200.00
05/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5596	5	6	5	102.00
05/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4192	4	4	4	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2021	R214 On 06-May-21			Bond Future	11.01	65.6849	65.2017	65.6849	13,936.00
05/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	6848	7	7	7	0.00
05/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	6807	7	7	7	0.00
05/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	6766	7	7	7	0.00
05/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	330	0	0	0	0.00
05/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	324	0	0	0	0.00
05/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	317	0	0	0	0.00
05/03/2021	R214 On 05-August-21			Bond Future	11.20	66.3843	65.8957	66.3843	0.00
05/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5885	6	6	6	0.00
05/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5918	6	6	6	0.00
05/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	5852	6	6	6	0.00
05/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1623	1	2	1	0.00
05/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1655	2	2	2	0.00
05/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1639	2	2	2	0.00
05/03/2021	R214 On 04-November-21			Bond Future	11.39	63.8331	63.3390	63.8331	0.00
05/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	7334	8	7	8	0.00
05/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	7303	8	7	8	0.00
05/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	7272	8	7	8	0.00
05/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1971	2	2	2	0.00
05/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1940	2	2	2	0.00
05/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1956	2	2	2	0.00
05/03/2021	R214 On 03-February-22			Bond Future	11.60	64.5504	64.0507	64.5504	0.00
05/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3993	4	4	4	0.00
05/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3968	4	4	4	0.00
05/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	4018	4	4	4	0.00
05/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5067	5	5	5	0.00
05/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5039	5	5	5	0.00
05/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5011	5	5	5	0.00
05/03/2021	R248 On 06-May-21			Bond Future	11.06	82.5696	81.9643	82.5696	134,822.00
05/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	8529	9	9	9	0.00
05/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	8477	9	8	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
05/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	8581	9	9	9	0.00
05/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	303	0	0	0	1,200.00
05/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	1480	2	1	2	1,200.00
05/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	3351	3	3	3	0.00
05/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	264	0	0	0	0.00
05/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	275	0	0	0	0.00
05/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	6797	6	7	6	0.00
05/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	269	0	0	0	0.00
05/03/2021	R248 On 05-August-21			Bond Future	11.26	83.4488	82.8368	83.4488	0.00
05/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	608	1	1	1	1,300.00
05/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	8913	9	9	9	0.00
05/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	8869	9	9	9	0.00
05/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	1082	1	1	1	1,300.00
05/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2532	3	3	3	1,300.00
05/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1726	2	2	2	1,300.00
05/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	8957	9	9	9	0.00
05/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1118	1	1	1	0.00
05/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1105	1	1	1	0.00
05/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	6449	6	6	6	0.00
05/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	5036	5	5	5	0.00
05/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1092	1	1	1	0.00
05/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	8131	8	8	8	0.00
05/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	10096	10	10	10	0.00
05/03/2021	R248 On 04-November-21			Bond Future	11.45	79.9499	79.3309	79.9499	0.00
05/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	9947	10	10	10	0.00
05/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	9907	10	10	10	0.00
05/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	9987	10	10	10	0.00
05/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1614	1	2	1	0.00
05/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1643	2	2	2	0.00
05/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1628	2	2	2	0.00
05/03/2021	R248 On 03-February-22			Bond Future	11.66	80.8484	80.2224	80.8484	0.00
05/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	4652	5	5	5	0.00
05/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	4621	5	5	5	0.00

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05/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	4590	5	5	5	0.00
05/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	5761	5	6	5	0.00
05/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	5830	6	6	6	0.00
05/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	5795	5	6	5	0.00