



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: 05/11/2021 TO: 05/11/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	2025 On 04-November-21			Bond Future	153.70	153.7045	153.7045	153.7045	0.00
05/11/2021	2025 On 03-February-22			Bond Future	153.94	153.8750	153.9369	153.8750	5,057.00
05/11/2021	2025 On 05-May-22			Bond Future	155.80	155.7348	155.7970	155.7348	164.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2021	2025 On 04-August-22			Bond Future	156.10	156.0417	156.1050	156.0417	0.00
05/11/2021	2025 On 03-November-22			Bond Future	158.08	158.0188	158.0827	158.0188	0.00
05/11/2021	2029 On 04-November-21			Bond Future	112.61	112.6107	112.6107	112.6107	0.00
05/11/2021	2029 On 03-February-22			Bond Future	113.64	113.8186	113.6387	113.8186	2,806.00
05/11/2021	2029 On 05-May-22			Bond Future	113.81	113.9970	113.8146	113.9970	186.00
05/11/2021	2029 On 04-August-22			Bond Future	115.22	115.4013	115.2166	115.4013	0.00
05/11/2021	2029 On 03-November-22			Bond Future	115.45	115.6403	115.4535	115.6403	0.00
05/11/2021	2030 On 04-November-21			Bond Future	9.65	92.9758	92.9758	92.9758	0.00
05/11/2021	2030 On 03-February-22			Bond Future	9.65	90.5966	91.1468	90.5966	84,423.00
05/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	2448	2	2	2	0.00
05/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	6173	6	6	6	0.00
05/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	1582	1	2	1	1,000.00
05/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	2077	2	2	2	0.00
05/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	1203	1	1	1	0.00
05/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	1181	1	1	1	0.00
05/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	88	0	0	0	101.00
05/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	314	0	0	0	1,000.00
05/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	595	0	1	0	4,000.00
05/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	1225	1	1	1	0.00
05/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	1015	1	1	1	0.00
05/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	2568	3	3	3	101.00
05/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	2253	3	2	3	0.00
05/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	3477	4	3	4	0.00
05/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	1160	1	1	1	8,000.00
05/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	4549	5	5	5	0.00
05/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	6879	7	7	7	0.00
05/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	2314	3	2	3	0.00
05/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	2283	3	2	3	0.00
05/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1399	2	1	2	101.00
05/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	1829	2	2	2	0.00
05/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	237	0	0	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2021	2030 On 05-May-22			Bond Future	9.87	91.6703	92.2267	91.6703	14,728.00
05/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	6256	6	6	6	0.00
05/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	3232	3	3	3	0.00
05/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	563	0	1	0	1,800.00
05/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	1191	1	1	1	0.00
05/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	493	0	0	0	200.00
05/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	57	0	0	0	200.00
05/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	3262	3	3	3	0.00
05/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	3293	3	3	3	0.00
05/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	271	0	0	0	1,073.00
05/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	2540	2	3	2	0.00
05/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	142	0	0	0	1,800.00
05/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	9292	10	9	10	0.00
05/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	5962	6	6	6	0.00
05/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	1612	2	2	2	0.00
05/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	5603	6	6	6	0.00
05/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	1630	2	2	2	200.00
05/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	11548	12	12	12	0.00
05/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	3817	4	4	4	1,073.00
05/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2134	2	2	2	1,073.00
05/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	7586	8	8	8	0.00
05/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	1648	2	2	2	0.00
05/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	658	1	1	1	1,800.00
05/11/2021	2030 On 04-August-22			Bond Future	10.11	88.7244	89.2877	88.7244	0.00
05/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1508	1	2	1	0.00
05/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1526	1	2	1	0.00
05/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	804	1	1	1	800.00
05/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	265	0	0	0	800.00
05/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	5259	5	5	5	0.00
05/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1545	1	2	1	0.00
05/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	4226	5	4	5	0.00
05/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1338	2	1	2	800.00
05/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	9501	10	10	10	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
05/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	6069	7	6	7	0.00
05/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	4257	5	4	5	0.00
05/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	4289	5	4	5	0.00
05/11/2021	2030 On 03-November-22			Bond Future	10.34	89.8789	90.4488	89.8789	0.00
05/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	2547	2	3	2	0.00
05/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	2569	2	3	2	0.00
05/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	2591	2	3	2	0.00
05/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	3700	4	4	4	0.00
05/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	3724	4	4	4	0.00
05/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	3749	4	4	4	0.00
05/11/2021	2032 On 04-November-21			Bond Future	10.15	88.8615	88.8615	88.8615	0.00
05/11/2021	2032 On 03-February-22			Bond Future	10.14	90.4433	91.1714	90.4433	109,476.00
05/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	79	0	0	0	198.00
05/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	159	0	0	0	97.00
05/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	517	0	1	0	1,050.00
05/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	4984	4	5	4	0.00
05/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	4759	4	5	4	0.00
05/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	2893	2	3	2	0.00
05/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	2528	2	3	2	0.00
05/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	1166	1	1	1	900.00
05/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	1831	1	2	1	0.00
05/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	2855	2	3	2	0.00
05/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	595	0	1	0	210.00
05/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	957	1	1	1	0.00
05/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	532	0	1	0	400.00
05/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	680	1	1	1	0.00
05/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	5816	5	6	5	0.00
05/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	3679	3	4	3	0.00
05/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	3720	3	4	3	0.00
05/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	3199	3	3	3	0.00
05/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	2781	2	3	2	0.00
05/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	2818	2	3	2	0.00

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05/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1148	1	1	1	0.00
05/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1167	1	1	1	0.00
05/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	971	1	1	1	210.00
05/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	1308	2	1	2	400.00
05/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	775	1	1	1	97.00
05/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1111	1	1	1	198.00
05/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	789	1	1	1	1,050.00
05/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	343	0	0	0	210.00
05/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	7511	8	8	8	0.00
05/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	3802	4	4	4	0.00
05/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	2854	3	3	3	198.00
05/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	2533	3	3	3	900.00
05/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	3624	4	4	4	0.00
05/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	3409	4	3	4	1,050.00
05/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1129	1	1	1	0.00
05/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	1806	2	2	2	97.00
05/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	510	1	1	1	900.00
05/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	467	1	0	1	400.00
05/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	3848	4	4	4	0.00
05/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	6135	7	6	7	0.00
05/11/2021	2032 On 05-May-22			Bond Future	10.34	87.3682	88.1046	87.3682	20,384.00
05/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	4871	4	5	4	0.00
05/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	4951	4	5	4	0.00
05/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	2381	2	2	2	993.00
05/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	794	1	1	1	780.00
05/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	2077	2	2	2	780.00
05/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	5517	5	6	5	0.00
05/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	4715	4	5	4	0.00
05/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	4911	4	5	4	0.00
05/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1201	1	1	1	0.00
05/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	2684	3	3	3	0.00
05/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1267	2	1	2	993.00
05/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1023	1	1	1	780.00

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05/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1213	1	1	1	0.00
05/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	2999	3	3	3	0.00
05/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	5193	6	5	6	0.00
05/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1188	1	1	1	0.00
05/11/2021	2032 On 04-August-22			Bond Future	10.56	88.3735	89.1190	88.3735	0.00
05/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	6577	6	7	6	0.00
05/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	2054	2	2	2	0.00
05/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	2078	2	2	2	0.00
05/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	7734	7	8	7	0.00
05/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	2102	2	2	2	0.00
05/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	343	0	0	0	800.00
05/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	1091	1	1	1	800.00
05/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	5813	6	6	6	0.00
05/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	9553	10	10	10	0.00
05/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	4050	5	4	5	0.00
05/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4018	4	4	4	0.00
05/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	956	1	1	1	0.00
05/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	3987	4	4	4	0.00
05/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1218	1	1	1	800.00
05/11/2021	2032 On 03-November-22			Bond Future	10.78	85.3781	86.1325	85.3781	0.00
05/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	3157	3	3	3	0.00
05/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	3806	4	4	4	0.00
05/11/2021	2033 On 04-November-21			Bond Future	106.91	106.9064	106.9064	106.9064	0.00
05/11/2021	2033 On 03-February-22			Bond Future	107.82	108.0731	107.8219	108.0731	7,393.00
05/11/2021	2033 On 05-May-22			Bond Future	107.85	108.1010	107.8464	108.1010	2,121.00
05/11/2021	2033 On 04-August-22			Bond Future	109.17	109.4327	109.1749	109.4327	0.00
05/11/2021	2033 On 03-November-22			Bond Future	109.25	109.5153	109.2545	109.5153	0.00
05/11/2021	2037 On 04-November-21			Bond Future	10.78	85.4634	85.4634	85.4634	0.00
05/11/2021	2037 On 03-February-22			Bond Future	10.75	82.9523	83.6325	82.9523	112,842.00
05/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	5121	5	5	5	0.00
05/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	5024	5	5	5	0.00

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05/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	5072	5	5	5	0.00
05/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	649	1	1	1	0.00
05/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	671	1	1	1	0.00
05/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	660	1	1	1	0.00
05/11/2021	2037 On 05-May-22			Bond Future	10.94	83.9356	84.6235	83.9356	11,855.00
05/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	6406	6	6	6	0.00
05/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	6315	6	6	6	0.00
05/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	6360	6	6	6	0.00
05/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1052	1	1	1	0.00
05/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1074	1	1	1	0.00
05/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1063	1	1	1	0.00
05/11/2021	2037 On 04-August-22			Bond Future	11.15	80.6460	81.3422	80.6460	0.00
05/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	2613	2	3	2	0.00
05/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	4252	4	4	4	0.00
05/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	925	1	1	1	50.00
05/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	2555	2	3	2	0.00
05/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	2584	2	3	2	0.00
05/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	4174	5	4	5	0.00
05/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	4106	5	4	5	0.00
05/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	7726	8	8	8	0.00
05/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	4139	5	4	5	50.00
05/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	2642	3	3	3	50.00
05/11/2021	2037 On 03-November-22			Bond Future	11.35	81.7001	82.4048	81.7001	0.00
05/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	3807	3	4	3	0.00
05/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	3837	3	4	3	0.00
05/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	3867	4	4	4	0.00
05/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4090	4	4	4	0.00
05/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4061	4	4	4	0.00
05/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4031	4	4	4	0.00
05/11/2021	2038 On 04-November-21			Bond Future	120.55	120.5489	120.5489	120.5489	0.00
05/11/2021	2038 On 03-February-22			Bond Future	120.39	120.1432	120.3939	120.1432	5,625.00
05/11/2021	2038 On 05-May-22			Bond Future	121.85	121.5953	121.8488	121.5953	677.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2021	2038 On 04-August-22			Bond Future	121.54	121.2803	121.5373	121.2803	0.00
05/11/2021	2038 On 03-November-22			Bond Future	123.08	122.8173	123.0774	122.8173	0.00
05/11/2021	2040 On 04-November-21			Bond Future	10.89	87.5977	87.5977	87.5977	0.00
05/11/2021	2040 On 03-February-22			Bond Future	10.86	84.8825	85.6125	84.8825	76,933.00
05/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	5428	5	5	5	0.00
05/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	5480	5	5	5	0.00
05/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	5532	5	6	5	0.00
05/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	737	1	1	1	0.00
05/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	726	1	1	1	0.00
05/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	715	1	1	1	0.00
05/11/2021	2040 On 05-May-22			Bond Future	11.05	85.8887	86.6270	85.8887	8,498.00
05/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	6689	6	7	6	0.00
05/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	396	0	0	0	1,200.00
05/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	6640	6	7	6	0.00
05/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1566	1	2	1	1,200.00
05/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	6737	6	7	6	0.00
05/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	12282	12	12	12	0.00
05/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	400	0	0	0	1,200.00
05/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1188	1	1	1	0.00
05/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	4911	5	5	5	0.00
05/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1200	1	1	1	0.00
05/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1213	1	1	1	0.00
05/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	9379	10	9	10	0.00
05/11/2021	2040 On 04-August-22			Bond Future	11.25	82.3709	83.1183	82.3709	0.00
05/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2897	3	3	3	0.00
05/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	7592	0	8	0	0.00
05/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	443	0	0	0	460.00
05/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	1935	0	2	0	460.00
05/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2866	3	3	3	0.00
05/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2928	3	3	3	0.00
05/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	4279	5	4	5	0.00
05/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	1512	0	2	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	11678	0	12	0	0.00
05/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	4352	5	4	5	0.00
05/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	5689	0	6	0	0.00
05/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	4316	5	4	5	0.00
05/11/2021	2040 On 03-November-22			Bond Future	11.44	83.4481	84.2045	83.4481	0.00
05/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	4055	4	4	4	0.00
05/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3990	4	4	4	0.00
05/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	4022	4	4	4	0.00
05/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	4265	5	4	5	0.00
05/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	4329	5	4	5	0.00
05/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	4297	5	4	5	0.00
05/11/2021	2044 On 04-November-21			Bond Future	10.90	84.5125	84.5125	84.5125	0.00
05/11/2021	2044 On 03-February-22			Bond Future	10.87	81.8322	82.6134	81.8322	54,037.00
05/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	5692	5	6	5	0.00
05/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	5586	5	6	5	0.00
05/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	5639	5	6	5	0.00
05/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	706	1	1	1	0.00
05/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	717	1	1	1	0.00
05/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	695	1	1	1	0.00
05/11/2021	2044 On 05-May-22			Bond Future	11.05	82.8021	83.5924	82.8021	5,735.00
05/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	6899	6	7	6	0.00
05/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	6850	6	7	6	0.00
05/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	6801	6	7	6	0.00
05/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1186	1	1	1	0.00
05/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1174	1	1	1	0.00
05/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1162	1	1	1	0.00
05/11/2021	2044 On 04-August-22			Bond Future	11.24	79.3741	80.1739	79.3741	0.00
05/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	3152	3	3	3	0.00
05/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	3087	3	3	3	0.00
05/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	3119	3	3	3	0.00
05/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	4108	5	4	5	0.00
05/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	4144	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
05/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4073	5	4	5	0.00
05/11/2021	2044 On 03-November-22			Bond Future	11.41	80.4121	81.2216	80.4121	0.00
05/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	4199	4	4	4	0.00
05/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	4166	4	4	4	0.00
05/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	4232	4	4	4	0.00
05/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	4256	5	4	5	0.00
05/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	4288	5	4	5	0.00
05/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	4320	5	4	5	0.00
05/11/2021	2046 On 04-November-21			Bond Future	107.71	107.7075	107.7075	107.7075	0.00
05/11/2021	2046 On 03-February-22			Bond Future	108.95	108.9365	108.9507	108.9365	15,506.00
05/11/2021	2046 On 05-May-22			Bond Future	108.39	108.3721	108.3863	108.3721	171.00
05/11/2021	2046 On 04-August-22			Bond Future	109.72	109.7072	109.7215	109.7072	0.00
05/11/2021	2046 On 03-November-22			Bond Future	109.19	109.1757	109.1906	109.1757	0.00
05/11/2021	2050 On 04-November-21			Bond Future	110.84	110.8389	110.8389	110.8389	0.00
05/11/2021	2050 On 03-February-22			Bond Future	110.34	110.1218	110.3418	110.1218	8,281.00
05/11/2021	2050 On 05-May-22			Bond Future	111.68	111.4527	111.6752	111.4527	379.00
05/11/2021	2050 On 04-August-22			Bond Future	111.04	110.8127	111.0382	110.8127	0.00
05/11/2021	2050 On 03-November-22			Bond Future	112.45	112.2170	112.4452	112.2170	0.00
05/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	AL37 On 03-February-22			Index Future	800.24	797.6400	800.2380	797.6400	0.00
05/11/2021	AL37 On 05-May-22			Index Future	809.71	807.0840	809.7110	807.0840	0.00
05/11/2021	AL37 On 04-August-22			Index Future	819.39	816.7300	819.3860	816.7300	0.00
05/11/2021	AL37 On 03-November-22			Index Future	829.68	826.9900	829.6780	826.9900	0.00
05/11/2021	AL7T On 03-February-22			Index Future	917.73	911.5970	917.7290	911.5970	0.00
05/11/2021	AL7T On 05-May-22			Index Future	928.59	922.3910	928.5920	922.3910	0.00
05/11/2021	AL7T On 04-August-22			Index Future	939.69	933.4140	939.6890	933.4140	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
05/11/2021	AL7T On 03-November-22			Index Future	951.49	945.1400	951.4920	945.1400	0.00
05/11/2021	ALBI On 03-February-22			Index Future	815.38	809.9350	815.3810	809.9350	193.00
05/11/2021	ALBI On 05-May-22			Index Future	825.03	819.5250	825.0330	819.5250	29.00
05/11/2021	ALBI On 04-August-22			Index Future	834.89	829.3190	834.8920	829.3190	0.00
05/11/2021	ALBI On 03-November-22			Index Future	845.38	839.7370	845.3790	839.7370	0.00
05/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	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
05/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2021	ES33 On 04-November-21			Bond Future	11.49	75.6601	75.6601	75.6601	0.00
05/11/2021	ES33 On 03-February-22			Bond Future	11.50	77.1593	77.7358	77.1593	263.00
05/11/2021	ES33 On 05-May-22			Bond Future	11.74	74.3144	74.8976	74.3144	87.00
05/11/2021	ES33 On 04-August-22			Bond Future	11.99	75.1821	75.7726	75.1821	0.00
05/11/2021	ES33 On 03-November-22			Bond Future	12.25	72.4063	73.0040	72.4063	0.00
05/11/2021	ES42 On 04-November-21			Bond Future	11.96	74.0981	74.0981	74.0981	0.00
05/11/2021	ES42 On 03-February-22			Bond Future	11.96	75.6060	76.2619	75.6060	3,579.00
05/11/2021	ES42 On 05-May-22			Bond Future	12.19	72.2613	72.9249	72.2613	1,190.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2021	ES42 On 04-August-22			Bond Future	12.42	73.1034	73.7751	73.1034	0.00
05/11/2021	ES42 On 03-November-22			Bond Future	12.65	69.8215	70.5017	69.8215	0.00
05/11/2021	GOVI On 03-February-22			GOVI	804.72	799.3670	804.7200	799.3670	1,054.00
05/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	119800	7	12	7	0.00
05/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	119700	7	12	7	0.00
05/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	119600	7	12	7	0.00
05/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 05-May-22			GOVI	814.25	808.8310	814.2460	808.8310	0.00
05/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	260160	21	26	21	0.00
05/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	260060	21	26	21	0.00
05/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	259960	21	26	21	0.00
05/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 04-August-22			GOVI	823.98	818.4970	823.9760	818.4970	0.00
05/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	47160	0	5	0	0.00
05/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	47060	0	5	0	0.00
05/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	46960	0	5	0	0.00
05/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	1	0	1	0.00
05/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	1	0	1	0.00
05/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	1	0	1	0.00
05/11/2021	GOVI On 03-November-22			GOVI	834.33	828.7790	834.3250	828.7790	0.00
05/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	138950	8	14	8	0.00
05/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	139150	8	14	8	0.00
05/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	139050	8	14	8	0.00
05/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
05/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
05/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
05/11/2021	IGOV On 03-February-22			Index Future	297.86	297.8830	297.8630	297.8830	492.00
05/11/2021	IGOV On 05-May-22			Index Future	301.46	301.4830	301.4610	301.4830	16.00
05/11/2021	IGOV On 04-August-22			Index Future	305.14	305.1570	305.1350	305.1570	0.00
05/11/2021	IGOV On 03-November-22			Index Future	309.04	309.0610	309.0390	309.0610	0.00
05/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
05/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
05/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
05/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.71	96.2950	96.2950	96.2950	50,000.00
05/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.98	96.0050	96.0250	96.0050	0.00
05/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.06	95.9300	95.9400	95.9300	0.00
05/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.36	95.6100	95.6400	95.6100	0.00
05/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.43	95.5450	95.5750	95.5450	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
05/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.74	95.2100	95.2600	95.2100	0.00
05/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.09	94.8300	94.9100	94.8300	72.00
05/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.53	94.3750	94.4750	94.3750	0.00
05/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.03	93.8400	93.9700	93.8400	68.00
05/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.37	93.4800	93.6300	93.4800	0.00
05/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.76	93.0800	93.2450	93.0800	0.00
05/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.06	92.7750	92.9450	92.7750	0.00
05/11/2021	R023 On 04-November-21			Bond Future	5.45	104.3559	104.3559	104.3559	0.00
05/11/2021	R023 On 03-February-22			Bond Future	5.63	105.5464	105.5813	105.5464	13,436.00
05/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	33	0	0	0	0.00
05/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	35	0	0	0	0.00
05/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	36	0	0	0	0.00
05/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	607	1	1	1	0.00
05/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	616	1	1	1	0.00
05/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	624	1	1	1	0.00
05/11/2021	R023 On 05-May-22			Bond Future	5.90	102.8861	102.9211	102.8861	777.00
05/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	503	0	1	0	0.00
05/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	508	0	1	0	0.00
05/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	514	0	1	0	0.00
05/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	190	0	0	0	0.00
05/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	192	0	0	0	0.00
05/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	194	0	0	0	0.00
05/11/2021	R023 On 04-August-22			Bond Future	6.38	104.0932	104.1288	104.0932	0.00
05/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	133	0	0	0	0.00
05/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	138	0	0	0	0.00
05/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	142	0	0	0	0.00
05/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	324	0	0	0	0.00
05/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	325	0	0	0	0.00
05/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	326	0	0	0	0.00
05/11/2021	R023 On 03-November-22			Bond Future	7.46	101.5142	101.5498	101.5142	0.00
05/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	74	0	0	0	0.00
05/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	72	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
05/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	73	0	0	0	0.00
05/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	440	0	0	0	0.00
05/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	442	0	0	0	0.00
05/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	438	0	0	0	0.00
05/11/2021	R035 On 04-November-21			Bond Future	10.57	89.7256	89.7256	89.7256	0.00
05/11/2021	R035 On 03-February-22			Bond Future	10.54	91.4478	92.2584	91.4478	98,397.00
05/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	278	0	0	0	683.00
05/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	863	1	1	1	280.00
05/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	8256	8	8	8	0.00
05/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	1186	1	1	1	500.00
05/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	5445	5	5	5	0.00
05/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	5003	4	5	4	0.00
05/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	4106	4	4	4	0.00
05/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	538	0	1	0	200.00
05/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	7480	7	7	7	0.00
05/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	5199	5	5	5	0.00
05/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	5745	5	6	5	0.00
05/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	4907	4	5	4	0.00
05/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	4955	4	5	4	0.00
05/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	4015	3	4	3	0.00
05/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	4384	4	4	4	0.00
05/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	1482	1	1	1	1,600.00
05/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	2317	2	2	2	0.00
05/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	2460	2	2	2	0.00
05/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	1237	1	1	1	200.00
05/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	1454	1	1	1	0.00
05/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	2762	3	3	3	500.00
05/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	3072	4	3	4	0.00
05/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	3153	4	3	4	0.00
05/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	1883	2	2	2	200.00
05/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	2725	3	3	3	0.00
05/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	934	1	1	1	1,600.00

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05/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	698	1	1	1	0.00
05/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	709	1	1	1	0.00
05/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	540	1	1	1	683.00
05/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	643	1	1	1	200.00
05/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	594	1	1	1	500.00
05/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	313	0	0	0	280.00
05/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	4658	5	5	5	0.00
05/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	848	1	1	1	200.00
05/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	1772	2	2	2	683.00
05/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	686	1	1	1	0.00
05/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	964	1	1	1	280.00
05/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	244	0	0	0	1,800.00
05/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	3763	4	4	4	0.00
05/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	5921	7	6	7	0.00
05/11/2021	R035 On 05-May-22			Bond Future	10.74	88.0531	88.8729	88.0531	8,926.00
05/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	6465	6	6	6	0.00
05/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	6420	6	6	6	0.00
05/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	6374	6	6	6	0.00
05/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1064	1	1	1	0.00
05/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1053	1	1	1	0.00
05/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1042	1	1	1	0.00
05/11/2021	R035 On 04-August-22			Bond Future	10.95	89.0647	89.8945	89.0647	0.00
05/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3939	3	4	3	0.00
05/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	8149	8	8	8	0.00
05/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	2701	2	3	2	0.00
05/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	2123	2	2	2	400.00
05/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	2643	2	3	2	0.00
05/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	2672	2	3	2	0.00
05/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	836	1	1	1	100.00
05/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	512	0	1	0	400.00
05/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	2417	2	2	2	0.00
05/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	4314	5	4	5	100.00
05/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	9750	10	10	10	0.00

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05/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	7940	9	8	9	0.00
05/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	4711	5	5	5	0.00
05/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	4010	4	4	4	0.00
05/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	4043	5	4	5	0.00
05/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	2850	3	3	3	100.00
05/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	3978	4	4	4	0.00
05/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1132	1	1	1	400.00
05/11/2021	R035 On 03-November-22			Bond Future	11.16	85.7479	86.5876	85.7479	0.00
05/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	3828	3	4	3	0.00
05/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	3797	3	4	3	0.00
05/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	3858	3	4	3	0.00
05/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	3896	4	4	4	0.00
05/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	3953	4	4	4	0.00
05/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	3925	4	4	4	0.00
05/11/2021	R186 On 04-November-21			Bond Future	8.21	113.4582	113.4582	113.4582	0.00
05/11/2021	R186 On 03-February-22			Bond Future	8.27	109.7956	110.1827	109.7956	57,132.00
05/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	160	0	0	0	0.00
05/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	163	0	0	0	0.00
05/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	167	0	0	0	0.00
05/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	4289	5	4	5	0.00
05/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	4329	5	4	5	0.00
05/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4368	5	4	5	0.00
05/11/2021	R186 On 05-May-22			Bond Future	8.51	111.0962	111.4876	111.0962	4,404.00
05/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	2050	2	2	2	0.00
05/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2770	3	3	3	0.00
05/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1379	1	1	1	0.00
05/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1454	1	1	1	454.00
05/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	700	1	1	1	435.00
05/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	86	0	0	0	3,600.00
05/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1361	1	1	1	0.00
05/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3422	3	3	3	0.00
05/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1398	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
05/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	1081	1	1	1	454.00
05/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	248	0	0	0	435.00
05/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	352	0	0	0	3,600.00
05/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4492	5	4	5	0.00
05/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	5215	6	5	6	0.00
05/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2545	3	3	3	0.00
05/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2145	2	2	2	0.00
05/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	829	1	1	1	454.00
05/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2188	2	2	2	0.00
05/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	7368	8	7	8	0.00
05/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3208	3	3	3	0.00
05/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	2082	2	2	2	0.00
05/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2166	2	2	2	0.00
05/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	1096	1	1	1	454.00
05/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1539	2	2	2	4,035.00
05/11/2021	R186 On 04-August-22			Bond Future	8.78	107.1033	107.4997	107.1033	0.00
05/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	1020	1	1	1	0.00
05/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	158	0	0	0	3,600.00
05/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	1006	1	1	1	0.00
05/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	1034	1	1	1	0.00
05/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	788	1	1	1	3,600.00
05/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4562	4	5	4	0.00
05/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	926	1	1	1	3,600.00
05/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3386	4	3	4	0.00
05/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3434	4	3	4	0.00
05/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	7159	8	7	8	0.00
05/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	3866	4	4	4	0.00
05/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3410	4	3	4	0.00
05/11/2021	R186 On 03-November-22			Bond Future	9.05	108.4891	108.8898	108.4891	0.00
05/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1596	1	2	1	0.00
05/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1566	1	2	1	0.00
05/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1581	1	2	1	0.00
05/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3374	4	3	4	0.00

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05/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3394	4	3	4	0.00
05/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3353	4	3	4	0.00
05/11/2021	R197 On 04-November-21			Bond Future	326.86	326.8601	326.8601	326.8601	0.00
05/11/2021	R197 On 03-February-22			Bond Future	322.18	322.3527	322.1790	322.3527	1,079.00
05/11/2021	R197 On 05-May-22			Bond Future	326.07	326.2485	326.0717	326.2485	237.00
05/11/2021	R197 On 04-August-22			Bond Future	321.73	321.9068	321.7292	321.9068	0.00
05/11/2021	R197 On 03-November-22			Bond Future	325.81	325.9869	325.8066	325.9869	0.00
05/11/2021	R202 On 04-November-21			Bond Future	238.00	238.0007	238.0007	238.0007	0.00
05/11/2021	R202 On 03-February-22			Bond Future	236.49	236.4562	236.4862	236.4562	7,843.00
05/11/2021	R202 On 05-May-22			Bond Future	239.34	239.3137	239.3434	239.3137	413.00
05/11/2021	R202 On 04-August-22			Bond Future	237.85	237.8208	237.8515	237.8208	0.00
05/11/2021	R202 On 03-November-22			Bond Future	240.87	240.8346	240.8653	240.8346	0.00
05/11/2021	R209 On 04-November-21			Bond Future	10.54	69.2820	69.2820	69.2820	0.00
05/11/2021	R209 On 03-February-22			Bond Future	10.49	70.7416	71.3610	70.7416	22,105.00
05/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	3742	3	4	3	0.00
05/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	3661	3	4	3	0.00
05/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	3701	3	4	3	0.00
05/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	732	1	1	1	0.00
05/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	744	1	1	1	0.00
05/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	720	1	1	1	0.00
05/11/2021	R209 On 05-May-22			Bond Future	10.66	68.4382	69.0648	68.4382	5,396.00
05/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	5125	5	5	5	0.00
05/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	7359	7	7	7	0.00
05/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	5086	5	5	5	0.00
05/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	576	0	1	0	8,525.00
05/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	2685	2	3	2	0.00
05/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	5047	5	5	5	0.00
05/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1008	1	1	1	0.00
05/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2204	3	2	3	12,050.00
05/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	5851	6	6	6	0.00
05/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	997	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
05/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	539	1	1	1	12,050.00
05/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	985	1	1	1	0.00
05/11/2021	R209 On 04-August-22			Bond Future	10.85	69.2248	69.8590	69.2248	0.00
05/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	2208	2	2	2	0.00
05/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	2257	2	2	2	0.00
05/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	2232	2	2	2	0.00
05/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	3675	4	4	4	0.00
05/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	3706	4	4	4	0.00
05/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	3645	4	4	4	0.00
05/11/2021	R209 On 03-November-22			Bond Future	11.03	66.9862	67.6280	66.9862	0.00
05/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	3352	3	3	3	0.00
05/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	3379	3	3	3	0.00
05/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	3406	3	3	3	0.00
05/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	3386	4	3	4	0.00
05/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	3412	4	3	4	0.00
05/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	3437	4	3	4	0.00
05/11/2021	R210 On 04-November-21			Bond Future	210.87	210.8670	210.8670	210.8670	0.00
05/11/2021	R210 On 03-February-22			Bond Future	212.49	213.2731	212.4893	213.2731	1,381.00
05/11/2021	R210 On 05-May-22			Bond Future	212.21	212.9990	212.2054	212.9990	104.00
05/11/2021	R210 On 04-August-22			Bond Future	214.82	215.6230	214.8195	215.6230	0.00
05/11/2021	R210 On 03-November-22			Bond Future	214.63	215.4419	214.6288	215.4419	0.00
05/11/2021	R212 On 04-November-21			Bond Future	175.91	175.9122	175.9122	175.9122	0.00
05/11/2021	R213 On 04-November-21			Bond Future	9.95	83.6947	83.6947	83.6947	0.00
05/11/2021	R213 On 03-February-22			Bond Future	9.95	85.1911	85.7705	85.1911	20,720.00
05/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	276	0	0	0	220.00
05/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	2593	2	3	2	0.00
05/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	3874	3	4	3	0.00
05/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	2268	2	2	2	0.00
05/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	2332	2	2	2	0.00
05/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	1707	1	2	1	0.00
05/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	329	0	0	0	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	828	1	1	1	0.00
05/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	1201	1	1	1	0.00
05/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	1735	1	2	1	0.00
05/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	62	0	0	0	200.00
05/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	105	0	0	0	102.00
05/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	4153	4	4	4	0.00
05/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	1763	1	2	1	0.00
05/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1820	2	2	2	0.00
05/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	1553	2	2	2	430.00
05/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	1599	2	2	2	0.00
05/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	4231	5	4	5	0.00
05/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	2772	3	3	3	200.00
05/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	510	1	1	1	220.00
05/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	6364	7	6	7	0.00
05/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	575	1	1	1	430.00
05/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	7299	8	7	8	0.00
05/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	1623	2	2	2	0.00
05/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	2188	3	2	3	102.00
05/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	1647	2	2	2	0.00
05/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1190	1	1	1	220.00
05/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1229	1	1	1	200.00
05/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1045	1	1	1	102.00
05/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	4565	5	5	5	0.00
05/11/2021	R213 On 05-May-22			Bond Future	10.15	82.6682	83.2541	82.6682	0.00
05/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	3741	3	4	3	0.00
05/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	3774	3	4	3	0.00
05/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	3708	3	4	3	0.00
05/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1319	2	1	2	0.00
05/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1335	2	1	2	0.00
05/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1350	2	1	2	0.00
05/11/2021	R213 On 04-August-22			Bond Future	10.37	83.6204	84.2136	83.6204	0.00
05/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1621	1	2	1	0.00
05/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1582	1	2	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
05/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1601	1	2	1	0.00
05/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	3974	4	4	4	0.00
05/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4036	4	4	4	0.00
05/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4005	4	4	4	0.00
05/11/2021	R213 On 03-November-22			Bond Future	10.59	81.1760	81.7762	81.1760	0.00
05/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2716	2	3	2	0.00
05/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	2671	2	3	2	0.00
05/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2693	2	3	2	0.00
05/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	3665	4	4	4	0.00
05/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	3690	4	4	4	0.00
05/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	3640	4	4	4	0.00
05/11/2021	R214 On 04-November-21			Bond Future	10.89	66.1282	66.1282	66.1282	0.00
05/11/2021	R214 On 03-February-22			Bond Future	10.85	67.5083	68.1417	67.5083	20,094.00
05/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	3778	3	4	3	0.00
05/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	3819	3	4	3	0.00
05/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	3860	3	4	3	0.00
05/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	786	1	1	1	0.00
05/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	774	1	1	1	0.00
05/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	761	1	1	1	0.00
05/11/2021	R214 On 05-May-22			Bond Future	11.02	65.0283	65.6690	65.0283	441.00
05/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	4936	4	5	4	0.00
05/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4974	5	5	5	0.00
05/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	5013	5	5	5	0.00
05/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1138	1	1	1	0.00
05/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1126	1	1	1	0.00
05/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1114	1	1	1	0.00
05/11/2021	R214 On 04-August-22			Bond Future	11.20	65.7745	66.4230	65.7745	0.00
05/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	2336	2	2	2	0.00
05/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	2362	2	2	2	0.00
05/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	2388	2	2	2	0.00
05/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	3582	4	4	4	0.00
05/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	3552	4	4	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
05/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	3613	4	4	4	0.00
05/11/2021	R214 On 03-November-22			Bond Future	11.38	63.3532	64.0095	63.3532	0.00
05/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	3421	3	3	3	0.00
05/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	3448	3	3	3	0.00
05/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	3394	3	3	3	0.00
05/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3533	4	4	4	0.00
05/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3559	4	4	4	0.00
05/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	3586	4	4	4	0.00
05/11/2021	R248 On 04-November-21			Bond Future	10.85	83.5111	83.5111	83.5111	0.00
05/11/2021	R248 On 03-February-22			Bond Future	10.81	85.2592	86.0655	85.2592	179,193.00
05/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	608	0	1	0	900.00
05/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	5490	5	5	5	0.00
05/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	3071	3	3	3	100.00
05/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1897	2	2	2	1,300.00
05/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	189	0	0	0	0.00
05/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	331	0	0	0	1,300.00
05/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	5436	5	5	5	0.00
05/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	5383	5	5	5	0.00
05/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	1016	1	1	1	100.00
05/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	1272	1	1	1	0.00
05/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	2650	2	3	2	900.00
05/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	3579	4	4	4	0.00
05/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	755	1	1	1	0.00
05/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	6630	7	7	7	0.00
05/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	5272	6	5	6	0.00
05/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	1982	2	2	2	0.00
05/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	8176	9	8	9	0.00
05/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	2693	3	3	3	0.00
05/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	1687	2	2	2	0.00
05/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	780	1	1	1	0.00
05/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	4096	5	4	5	0.00
05/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	767	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
05/11/2021	R248 On 05-May-22			Bond Future	10.98	81.8541	82.6698	81.8541	2,035.00
05/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	6790	6	7	6	0.00
05/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	6740	6	7	6	0.00
05/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	6690	6	7	6	0.00
05/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1235	1	1	1	0.00
05/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1210	1	1	1	0.00
05/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1222	1	1	1	0.00
05/11/2021	R248 On 04-August-22			Bond Future	11.15	82.7938	83.6192	82.7938	0.00
05/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	3202	3	3	3	0.00
05/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	3169	3	3	3	0.00
05/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	3135	3	3	3	0.00
05/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	4343	5	4	5	0.00
05/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	4305	5	4	5	0.00
05/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	4268	5	4	5	0.00
05/11/2021	R248 On 03-November-22			Bond Future	11.33	79.4591	80.2946	79.4591	0.00
05/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	4248	4	4	4	0.00
05/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	4214	4	4	4	0.00
05/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	4283	4	4	4	0.00
05/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	4390	5	4	5	0.00
05/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	4356	5	4	5	0.00
05/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	4323	5	4	5	0.00