



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	2025 On 06-May-21			Bond Future	152.23	152.2043	152.2298	152.2043	1,111.00
03/05/2021	2025 On 05-August-21			Bond Future	152.31	152.2924	152.3124	152.2924	4,878.00
03/05/2021	2025 On 04-November-21			Bond Future	154.07	154.0516	154.0709	154.0516	0.00
03/05/2021	2025 On 03-February-22			Bond Future	154.26	154.2457	154.2601	154.2457	0.00
03/05/2021	2025 On 05-May-22			Bond Future	155.94	155.9248	155.9396	155.9248	0.00
03/05/2021	2029 On 06-May-21			Bond Future	110.76	110.7421	110.7638	110.7421	1,504.00
03/05/2021	2029 On 05-August-21			Bond Future	111.94	111.9165	111.9379	111.9165	2,965.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	2029 On 04-November-21			Bond Future	112.08	112.0618	112.0791	112.0618	0.00
03/05/2021	2029 On 03-February-22			Bond Future	113.35	113.3327	113.3502	113.3327	0.00
03/05/2021	2029 On 05-May-22			Bond Future	113.41	113.3957	113.4097	113.3957	0.00
03/05/2021	2030 On 06-May-21			Bond Future	9.18	94.5920	9.1819	94.5920	51,308.00
03/05/2021	2030 On 06-May-21	8.95	Call	Bond Future	78	0	78	0	0.00
03/05/2021	2030 On 06-May-21	8.86	Call	Bond Future	30	0	30	0	0.00
03/05/2021	2030 On 06-May-21	8.36	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 06-May-21	8.77	Call	Bond Future	10	0	10	0	300.00
03/05/2021	2030 On 06-May-21	11.71	Call	Bond Future	12958	12	12958	12	0.00
03/05/2021	2030 On 06-May-21	10.74	Call	Bond Future	8283	8	8283	8	0.00
03/05/2021	2030 On 06-May-21	9.22	Call	Bond Future	588	0	588	0	0.00
03/05/2021	2030 On 06-May-21	8.90	Call	Bond Future	47	0	47	0	0.00
03/05/2021	2030 On 06-May-21	9.00	Call	Bond Future	124	0	124	0	0.00
03/05/2021	2030 On 06-May-21	9.25	Call	Bond Future	690	1	690	1	0.00
03/05/2021	2030 On 06-May-21	9.27	Call	Bond Future	762	1	762	1	300.00
03/05/2021	2030 On 06-May-21	10.95	Call	Bond Future	9325	9	9325	9	0.00
03/05/2021	2030 On 06-May-21	9.35	Call	Bond Future	1088	1	1088	1	0.00
03/05/2021	2030 On 06-May-21	11.69	Call	Bond Future	12865	12	12865	12	0.00
03/05/2021	2030 On 06-May-21	11.70	Call	Bond Future	12912	12	12912	12	0.00
03/05/2021	2030 On 06-May-21	9.15	Call	Bond Future	388	0	388	0	0.00
03/05/2021	2030 On 06-May-21	10.04	Call	Bond Future	4686	4	4686	4	0.00
03/05/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	700.00
03/05/2021	2030 On 06-May-21	9.92	Call	Bond Future	4049	3	4049	3	0.00
03/05/2021	2030 On 06-May-21	9.15	Put	Bond Future	569	1	569	1	0.00
03/05/2021	2030 On 06-May-21	10.04	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 06-May-21	9.27	Put	Bond Future	267	1	267	1	0.00
03/05/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
03/05/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 06-May-21	9.25	Put	Bond Future	306	1	306	1	0.00
03/05/2021	2030 On 06-May-21	9.00	Put	Bond Future	1159	2	1159	2	5,000.00
03/05/2021	2030 On 06-May-21	9.92	Put	Bond Future	0	0	0	0	700.00
03/05/2021	2030 On 06-May-21	7.97	Put	Bond Future	7179	8	7179	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	2030 On 06-May-21	9.22	Put	Bond Future	374	1	374	1	700.00
03/05/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 06-May-21	8.86	Put	Bond Future	1871	2	1871	2	0.00
03/05/2021	2030 On 06-May-21	8.90	Put	Bond Future	1656	2	1656	2	2,500.00
03/05/2021	2030 On 06-May-21	9.35	Put	Bond Future	145	1	145	1	0.00
03/05/2021	2030 On 06-May-21	8.77	Put	Bond Future	2373	3	2373	3	0.00
03/05/2021	2030 On 06-May-21	8.95	Put	Bond Future	1400	2	1400	2	2,500.00
03/05/2021	2030 On 06-May-21	8.36	Put	Bond Future	4794	5	4794	5	0.00
03/05/2021	2030 On 05-August-21			Bond Future	9.40	91.5664	9.4006	91.5664	108,226.00
03/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6096	6	6096	6	0.00
03/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	663	1	663	1	5,000.00
03/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2703	2	2703	2	0.00
03/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3490	3	3490	3	0.00
03/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1357	1	1357	1	600.00
03/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	5560	5	5560	5	0.00
03/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	139	0	139	0	200.00
03/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6054	6	6054	6	0.00
03/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6013	6	6013	6	0.00
03/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1136	1	1136	1	479.00
03/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	4961	5	4961	5	0.00
03/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2559	2	2559	2	600.00
03/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	13334	13	13334	13	0.00
03/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1052	1	1052	1	200.00
03/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	10038	11	10038	11	0.00
03/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	32	0	32	0	600.00
03/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	824	1	824	1	200.00
03/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	4516	5	4516	5	0.00
03/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	718	1	718	1	0.00
03/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5743	6	5743	6	0.00
03/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	709	1	709	1	0.00
03/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3855	4	3855	4	0.00
03/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	2290	3	2290	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1611	2	1611	2	479.00
03/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	2164	2	2164	2	5,000.00
03/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	4315	5	4315	5	0.00
03/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	992	1	992	1	479.00
03/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	701	1	701	1	0.00
03/05/2021	2030 On 04-November-21			Bond Future	9.60	92.6037	9.5984	92.6037	0.00
03/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4014	4	4014	4	1,102.00
03/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1352	1	1352	1	300.00
03/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	9625	9	9625	9	0.00
03/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6474	6	6474	6	0.00
03/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6399	6	6399	6	0.00
03/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2168	2	2168	2	1,102.00
03/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	8921	8	8921	8	0.00
03/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6437	6	6437	6	0.00
03/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	740	1	740	1	300.00
03/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5859	6	5859	6	0.00
03/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	544	1	544	1	300.00
03/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1345	2	1345	2	0.00
03/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1357	2	1357	2	0.00
03/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	8106	9	8106	9	0.00
03/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1334	2	1334	2	0.00
03/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	4301	5	4301	5	0.00
03/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	674	1	674	1	1,102.00
03/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2441	3	2441	3	0.00
03/05/2021	2030 On 03-February-22			Bond Future	9.82	89.6281	9.8225	89.6281	0.00
03/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	6849	6	6849	6	0.00
03/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3093	3	3093	3	1,000.00
03/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3545	3	3545	3	0.00
03/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	2696	2	2696	2	0.00
03/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	2719	2	2719	2	0.00
03/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1602	1	1602	1	1,000.00
03/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	2741	2	2741	2	0.00
03/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1024	1	1024	1	101.00

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03/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2521	2	2521	2	0.00
03/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4967	5	4967	5	101.00
03/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4663	5	4663	5	0.00
03/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8709	9	8709	9	0.00
03/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6732	7	6732	7	0.00
03/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4693	5	4693	5	0.00
03/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4723	5	4723	5	0.00
03/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3762	4	3762	4	101.00
03/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1808	2	1808	2	1,000.00
03/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	4235	5	4235	5	0.00
03/05/2021	2030 On 05-May-22			Bond Future	10.07	90.5815	10.0734	90.5815	0.00
03/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	570	0	570	0	0.00
03/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	618	0	618	0	0.00
03/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	667	0	667	0	0.00
03/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2032 On 06-May-21			Bond Future	10.01	88.8278	10.0069	88.8278	71,671.00
03/05/2021	2032 On 06-May-21	12.11	Call	Bond Future	11524	11	11524	11	0.00
03/05/2021	2032 On 06-May-21	10.33	Call	Bond Future	1966	2	1966	2	736.00
03/05/2021	2032 On 06-May-21	12.10	Call	Bond Future	11474	11	11474	11	0.00
03/05/2021	2032 On 06-May-21	12.12	Call	Bond Future	11573	11	11573	11	0.00
03/05/2021	2032 On 06-May-21	12.57	Call	Bond Future	13765	13	13765	13	0.00
03/05/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2032 On 06-May-21	10.33	Put	Bond Future	48	0	48	0	0.00
03/05/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
03/05/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2032 On 05-August-21			Bond Future	10.23	89.7475	10.2268	89.7475	132,736.00
03/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7073	7	7073	7	0.00
03/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7031	7	7031	7	0.00
03/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7115	7	7115	7	0.00
03/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	775	1	775	1	0.00

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03/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	796	1	796	1	0.00
03/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	785	1	785	1	0.00
03/05/2021	2032 On 04-November-21			Bond Future	10.44	86.6175	10.4371	86.6175	21.00
03/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	12521	12	12521	12	0.00
03/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8119	8	8119	8	0.00
03/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1192	1	1192	1	700.00
03/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8043	8	8043	8	0.00
03/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8081	8	8081	8	0.00
03/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2075	2	2075	2	700.00
03/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	1301	1	1301	1	0.00
03/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1314	1	1314	1	0.00
03/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1327	1	1327	1	0.00
03/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	7781	8	7781	8	0.00
03/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	392	0	392	0	700.00
03/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	5607	6	5607	6	0.00
03/05/2021	2032 On 03-February-22			Bond Future	10.67	87.5795	10.6678	87.5795	0.00
03/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	1790	2	1790	2	210.00
03/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3334	3	3334	3	0.00
03/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5022	5	5022	5	0.00
03/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	2824	3	2824	3	0.00
03/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1143	1	1143	1	97.00
03/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	903	1	903	1	198.00
03/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	3567	3	3567	3	0.00
03/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	3593	3	3593	3	0.00
03/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	3807	4	3807	4	0.00
03/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1728	2	1728	2	400.00
03/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	5599	5	5599	5	0.00
03/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2118	2	2118	2	0.00
03/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4165	4	4165	4	0.00
03/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3514	3	3514	3	0.00
03/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	3541	3	3541	3	0.00
03/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4859	5	4859	5	0.00
03/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4888	5	4888	5	0.00

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03/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4799	5	4799	5	198.00
03/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	4208	5	4208	5	97.00
03/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	7003	7	7003	7	198.00
03/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	11324	12	11324	12	0.00
03/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	3114	3	3114	3	210.00
03/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	4568	5	4568	5	210.00
03/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	5102	5	5102	5	400.00
03/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7986	8	7986	8	0.00
03/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4829	5	4829	5	0.00
03/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5787	6	5787	6	97.00
03/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	10107	11	10107	11	0.00
03/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3493	4	3493	4	400.00
03/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	7808	8	7808	8	0.00
03/05/2021	2032 On 05-May-22			Bond Future	10.92	84.3672	10.9195	84.3672	0.00
03/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	636	0	636	0	0.00
03/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	531	0	531	0	0.00
03/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	583	0	583	0	0.00
03/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2033 On 06-May-21			Bond Future	103.67	103.6444	103.6670	103.6444	1,088.00
03/05/2021	2033 On 05-August-21			Bond Future	104.77	104.7434	104.7659	104.7434	9,629.00
03/05/2021	2033 On 04-November-21			Bond Future	104.75	104.7318	104.7499	104.7318	0.00
03/05/2021	2033 On 03-February-22			Bond Future	105.94	105.9197	105.9380	105.9197	0.00
03/05/2021	2033 On 05-May-22			Bond Future	105.84	105.8220	105.8366	105.8220	0.00
03/05/2021	2037 On 06-May-21			Bond Future	10.94	83.3689	10.9423	83.3689	46,538.00
03/05/2021	2037 On 06-May-21	12.44	Call	Bond Future	8787	8	8787	8	0.00
03/05/2021	2037 On 06-May-21	12.43	Call	Bond Future	8734	8	8734	8	0.00
03/05/2021	2037 On 06-May-21	12.42	Call	Bond Future	8680	8	8680	8	0.00
03/05/2021	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2037 On 05-August-21			Bond Future	11.17	79.9768	11.1695	79.9768	122,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	7402	7	7402	7	0.00
03/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	7443	7	7443	7	0.00
03/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	7485	7	7485	7	0.00
03/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	1051	1	1051	1	0.00
03/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	1038	1	1038	1	0.00
03/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	1025	1	1025	1	0.00
03/05/2021	2037 On 04-November-21			Bond Future	11.38	80.8831	11.3763	80.8831	0.00
03/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	9411	9	9411	9	0.00
03/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	9372	9	9372	9	0.00
03/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	7394	7	7394	7	0.00
03/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	4449	4	4449	4	600.00
03/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	9450	9	9450	9	0.00
03/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	1384	2	1384	2	0.00
03/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	2109	2	2109	2	600.00
03/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	3768	4	3768	4	0.00
03/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	1396	2	1396	2	0.00
03/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	1371	2	1371	2	0.00
03/05/2021	2037 On 03-February-22			Bond Future	11.61	77.5271	11.6053	77.5271	0.00
03/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	4294	4	4294	4	0.00
03/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	4265	4	4265	4	0.00
03/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	4236	4	4236	4	0.00
03/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	5091	6	5091	6	0.00
03/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	5152	6	5152	6	0.00
03/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	5121	6	5121	6	0.00
03/05/2021	2037 On 05-May-22			Bond Future	11.85	78.3514	11.8527	78.3514	0.00
03/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	72	1	72	1	0.00
03/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	185	1	185	1	0.00
03/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	129	1	129	1	0.00
03/05/2021	2038 On 06-May-21			Bond Future	117.26	117.2354	117.2618	117.2354	6,188.00
03/05/2021	2038 On 05-August-21			Bond Future	116.78	116.7619	116.7824	116.7619	7,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	2038 On 04-November-21			Bond Future	118.13	118.1109	118.1310	118.1109	0.00
03/05/2021	2038 On 03-February-22			Bond Future	117.72	117.7033	117.7179	117.7033	0.00
03/05/2021	2038 On 05-May-22			Bond Future	119.00	118.9843	118.9992	118.9843	0.00
03/05/2021	2040 On 06-May-21			Bond Future	11.07	85.3333	11.0671	85.3333	38,142.00
03/05/2021	2040 On 06-May-21	13.38	Call	Bond Future	13653	13	13653	13	0.00
03/05/2021	2040 On 06-May-21	12.43	Call	Bond Future	8520	8	8520	8	0.00
03/05/2021	2040 On 06-May-21	12.42	Call	Bond Future	8463	8	8463	8	0.00
03/05/2021	2040 On 06-May-21	10.83	Call	Bond Future	115	0	115	0	300.00
03/05/2021	2040 On 06-May-21	11.58	Call	Bond Future	3392	3	3392	3	300.00
03/05/2021	2040 On 06-May-21	12.44	Call	Bond Future	8577	8	8577	8	0.00
03/05/2021	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2040 On 06-May-21	11.58	Put	Bond Future	10	0	10	0	0.00
03/05/2021	2040 On 06-May-21	10.83	Put	Bond Future	1756	3	1756	3	0.00
03/05/2021	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
03/05/2021	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2040 On 05-August-21			Bond Future	11.29	81.7113	11.2893	81.7113	82,985.00
03/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	4267	4	4267	4	900.00
03/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	18802	18	18802	18	0.00
03/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	8320	8	8320	8	0.00
03/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	8276	8	8276	8	0.00
03/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	8231	8	8231	8	0.00
03/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	2564	2	2564	2	900.00
03/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	4168	5	4168	5	0.00
03/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	970	1	970	1	0.00
03/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	994	1	994	1	0.00
03/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	2575	3	2575	3	0.00
03/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	27	0	27	0	900.00
03/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	982	1	982	1	0.00
03/05/2021	2040 On 04-November-21			Bond Future	11.49	82.6373	11.4915	82.6373	0.00
03/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	9838	9	9838	9	0.00
03/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	9798	9	9798	9	0.00
03/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	9758	9	9758	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
03/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1524	2	1524	2	0.00
03/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1511	2	1511	2	0.00
03/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1497	2	1497	2	0.00
03/05/2021	2040 On 03-February-22			Bond Future	11.72	79.0507	11.7151	79.0507	0.00
03/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	4514	4	4514	4	0.00
03/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	4483	4	4483	4	0.00
03/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	4545	4	4545	4	0.00
03/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	5393	6	5393	6	0.00
03/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	5361	6	5361	6	0.00
03/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	5328	6	5328	6	0.00
03/05/2021	2040 On 05-May-22			Bond Future	11.96	79.8911	11.9559	79.8911	0.00
03/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	216	1	216	1	0.00
03/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	277	1	277	1	0.00
03/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	338	1	338	1	0.00
03/05/2021	2044 On 06-May-21			Bond Future	11.12	81.9841	11.1216	81.9841	41,080.00
03/05/2021	2044 On 06-May-21	10.70	Call	Bond Future	16	0	16	0	3,100.00
03/05/2021	2044 On 06-May-21	12.45	Call	Bond Future	8310	7	8310	7	0.00
03/05/2021	2044 On 06-May-21	11.90	Call	Bond Future	5057	4	5057	4	0.00
03/05/2021	2044 On 06-May-21	11.35	Call	Bond Future	1685	1	1685	1	3,100.00
03/05/2021	2044 On 06-May-21	11.40	Call	Bond Future	1969	1	1969	1	0.00
03/05/2021	2044 On 06-May-21	11.10	Call	Bond Future	561	0	561	0	0.00
03/05/2021	2044 On 06-May-21	12.50	Call	Bond Future	8594	8	8594	8	0.00
03/05/2021	2044 On 06-May-21	11.79	Call	Bond Future	4377	4	4377	4	0.00
03/05/2021	2044 On 06-May-21	12.43	Call	Bond Future	8196	7	8196	7	0.00
03/05/2021	2044 On 06-May-21	12.44	Call	Bond Future	8253	7	8253	7	0.00
03/05/2021	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2044 On 06-May-21	11.79	Put	Bond Future	2	0	2	0	3,100.00
03/05/2021	2044 On 06-May-21	12.50	Put	Bond Future	0	0	0	0	3,100.00
03/05/2021	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2044 On 06-May-21	11.40	Put	Bond Future	95	0	95	0	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
03/05/2021	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2044 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
03/05/2021	2044 On 06-May-21	11.35	Put	Bond Future	142	1	142	1	0.00
03/05/2021	2044 On 06-May-21	11.10	Put	Bond Future	710	2	710	2	3,100.00
03/05/2021	2044 On 06-May-21	10.70	Put	Bond Future	3001	4	3001	4	0.00
03/05/2021	2044 On 05-August-21			Bond Future	11.34	78.4525	11.3351	78.4525	57,362.00
03/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	8612	8	8612	8	0.00
03/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	8568	8	8568	8	0.00
03/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	8657	8	8657	8	0.00
03/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	898	1	898	1	0.00
03/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	909	1	909	1	0.00
03/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	921	1	921	1	0.00
03/05/2021	2044 On 04-November-21			Bond Future	11.53	79.3417	11.5290	79.3417	0.00
03/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	9611	9	9611	9	0.00
03/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	9650	9	9650	9	0.00
03/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	9690	9	9690	9	0.00
03/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1570	2	1570	2	0.00
03/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1584	2	1584	2	0.00
03/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1598	2	1598	2	0.00
03/05/2021	2044 On 03-February-22			Bond Future	11.74	75.8435	11.7433	75.8435	0.00
03/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	4546	4	4546	4	0.00
03/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	4484	4	4484	4	0.00
03/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	4515	4	4515	4	0.00
03/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	5421	6	5421	6	0.00
03/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	5454	6	5454	6	0.00
03/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	5388	6	5388	6	0.00
03/05/2021	2044 On 05-May-22			Bond Future	11.97	76.6498	11.9736	76.6498	0.00
03/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
03/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	326	1	326	1	0.00
03/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	387	1	387	1	0.00
03/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	265	1	265	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
03/05/2021	2046 On 06-May-21			Bond Future	105.77	105.7458	105.7696	105.7458	12,206.00
03/05/2021	2046 On 05-August-21			Bond Future	106.89	106.8672	106.8908	106.8672	16,718.00
03/05/2021	2046 On 04-November-21			Bond Future	106.32	106.2990	106.3162	106.2990	0.00
03/05/2021	2046 On 03-February-22			Bond Future	107.52	107.5047	107.5220	107.5047	0.00
03/05/2021	2046 On 05-May-22			Bond Future	106.85	106.8350	106.8467	106.8350	0.00
03/05/2021	2050 On 06-May-21			Bond Future	108.83	108.8012	108.8257	108.8012	8,923.00
03/05/2021	2050 On 05-August-21			Bond Future	108.05	108.0329	108.0512	108.0329	11,184.00
03/05/2021	2050 On 04-November-21			Bond Future	109.30	109.2809	109.2989	109.2809	0.00
03/05/2021	2050 On 03-February-22			Bond Future	108.59	108.5783	108.5899	108.5783	0.00
03/05/2021	2050 On 05-May-22			Bond Future	109.77	109.7601	109.7719	109.7601	0.00
03/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	AL37 On 06-May-21			Index Future	784.92	782.4120	784.9220	782.4120	0.00
03/05/2021	AL37 On 05-August-21			Index Future	792.95	790.4250	792.9490	790.4250	0.00
03/05/2021	AL37 On 04-November-21			Index Future	801.99	799.4500	801.9890	799.4500	0.00
03/05/2021	AL37 On 03-February-22			Index Future	810.89	808.3270	810.8930	808.3270	0.00
03/05/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
03/05/2021	AL7T On 06-May-21			Index Future	872.45	866.4760	872.4520	866.4760	0.00
03/05/2021	AL7T On 05-August-21			Index Future	881.37	875.3500	881.3740	875.3500	0.00
03/05/2021	AL7T On 04-November-21			Index Future	891.42	885.3440	891.4220	885.3440	0.00
03/05/2021	AL7T On 03-February-22			Index Future	901.32	895.1740	901.3190	895.1740	0.00
03/05/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
03/05/2021	ALBI On 06-May-21			Index Future	766.14	760.3730	766.1380	760.3730	132.00
03/05/2021	ALBI On 05-August-21			Index Future	773.97	768.1610	773.9730	768.1610	134.00
03/05/2021	ALBI On 04-November-21			Index Future	782.80	776.9310	782.7970	776.9310	0.00
03/05/2021	ALBI On 03-February-22			Index Future	791.49	785.5580	791.4870	785.5580	0.00
03/05/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
03/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C030 On 31-January-30			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
03/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2021	ES33 On 06-May-21			Bond Future	11.61	73.8689	11.6091	73.8689	0.00
03/05/2021	ES33 On 05-August-21			Bond Future	11.87	74.6523	11.8717	74.6523	350.00
03/05/2021	ES33 On 04-November-21			Bond Future	12.13	71.7390	12.1273	71.7390	0.00
03/05/2021	ES33 On 03-February-22			Bond Future	12.41	72.5529	12.4094	72.5529	0.00
03/05/2021	ES33 On 05-May-22			Bond Future	12.71	69.5664	12.7082	69.5664	0.00
03/05/2021	ES42 On 06-May-21			Bond Future	12.08	72.5045	12.0783	72.5045	0.00
03/05/2021	ES42 On 05-August-21			Bond Future	12.33	73.2734	12.3253	73.2734	4,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	ES42 On 04-November-21			Bond Future	12.57	69.8616	12.5680	69.8616	0.00
03/05/2021	ES42 On 03-February-22			Bond Future	12.83	70.6542	12.8263	70.6542	0.00
03/05/2021	ES42 On 05-May-22			Bond Future	13.11	67.1648	13.1091	67.1648	0.00
03/05/2021	GOVI On 06-May-21			GOVI	757.12	751.5070	757.1160	751.5070	37.00
03/05/2021	GOVI On 06-May-21	678.69	Call	GOVI	784260	73	784260	73	0.00
03/05/2021	GOVI On 06-May-21	678.68	Call	GOVI	784360	73	784360	73	0.00
03/05/2021	GOVI On 06-May-21	678.67	Call	GOVI	784460	73	784460	73	0.00
03/05/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 05-August-21			GOVI	764.86	759.2030	764.8590	759.2030	967.00
03/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	457090	40	457090	40	0.00
03/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	457290	40	457290	40	0.00
03/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	457190	40	457190	40	0.00
03/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 04-November-21			GOVI	773.58	767.8720	773.5790	767.8720	0.00
03/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	451590	39	451590	39	0.00
03/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	451690	39	451690	39	0.00
03/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	451790	39	451790	39	0.00
03/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 03-February-22			GOVI	782.17	776.3970	782.1670	776.3970	0.00
03/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	105930	16	105930	16	0.00
03/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	105730	16	105730	16	0.00
03/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	105830	16	105830	16	0.00
03/05/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
03/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
03/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
03/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2021	IGOV On 06-May-21			Index Future	284.04	283.9040	284.0420	283.9040	302.00
03/05/2021	IGOV On 05-August-21			Index Future	287.02	286.8820	287.0180	286.8820	580.00
03/05/2021	IGOV On 04-November-21			Index Future	290.36	290.2270	290.3600	290.2270	16.00
03/05/2021	IGOV On 03-February-22			Index Future	293.65	293.5190	293.6530	293.5190	0.00
03/05/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
03/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
03/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
03/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7100	90.7100	90.7100	51.00
03/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
03/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.31	90.3200	90.3100	90.3200	0.00
03/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.51	93.5100	93.5100	93.5100	0.00
03/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.08	94.0900	94.0800	94.0900	0.00
03/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.57	86.5700	86.5700	86.5700	0.00
03/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.21	92.2000	92.2100	92.2000	0.00
03/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.66	80.6800	80.6600	80.6800	0.00
03/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.30	77.3100	77.3000	77.3100	0.00
03/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.82	75.8300	75.8200	75.8300	0.00
03/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.95	77.9600	77.9500	77.9600	0.00
03/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.06	82.0700	82.0600	82.0700	0.00
03/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.67	80.6800	80.6700	80.6800	0.00
03/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.86	82.8800	82.8600	82.8800	0.00
03/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.78	88.8000	88.7800	88.8000	0.00
03/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.30	89.3300	89.3000	89.3300	0.00
03/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.46	82.5000	82.4600	82.5000	0.00
03/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.37	90.4100	90.3700	90.4100	0.00
03/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
03/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
03/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
03/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	0.00
03/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2200	3.7800	96.2200	0.00
03/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.1950	3.8050	96.1950	30,000.00
03/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.87	96.1300	3.8700	96.1300	0.00
03/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0000	4.0000	96.0000	0.00
03/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.8050	4.1950	95.8050	0.00
03/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.57	95.4350	4.5650	95.4350	471.00
03/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.75	95.2600	4.7500	95.2600	0.00
03/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.11	94.8950	5.1100	94.8950	0.00
03/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.31	94.6950	5.3050	94.6950	0.00
03/05/2021	R023 On 06-May-21			Bond Future	4.63	106.7553	4.6254	106.7553	26,953.00
03/05/2021	R023 On 06-May-21	7.57	Call	Bond Future	5058	5	5058	5	0.00
03/05/2021	R023 On 06-May-21	7.56	Call	Bond Future	5042	5	5042	5	0.00
03/05/2021	R023 On 06-May-21	7.58	Call	Bond Future	5075	5	5075	5	0.00
03/05/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R023 On 05-August-21			Bond Future	4.71	107.8606	4.7057	107.8606	15,675.00
03/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	974	1	974	1	0.00
03/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	960	1	960	1	0.00
03/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	946	1	946	1	0.00
03/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	58	0	58	0	0.00
03/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	57	0	57	0	0.00
03/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	56	0	56	0	0.00
03/05/2021	R023 On 04-November-21			Bond Future	4.73	105.1727	4.7278	105.1727	0.00
03/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	505	0	505	0	0.00
03/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	497	0	497	0	0.00
03/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	488	0	488	0	0.00
03/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	267	0	267	0	0.00
03/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	262	0	262	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
03/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	258	0	258	0	0.00
03/05/2021	R023 On 03-February-22			Bond Future	4.80	106.3406	4.7997	106.3406	0.00
03/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	548	0	548	0	0.00
03/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	541	0	541	0	0.00
03/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	555	0	555	0	0.00
03/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	264	0	264	0	0.00
03/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	271	0	271	0	0.00
03/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	267	0	267	0	0.00
03/05/2021	R023 On 05-May-22			Bond Future	4.96	103.5651	4.9551	103.5651	0.00
03/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1064	1	1064	1	0.00
03/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1056	1	1056	1	0.00
03/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1072	1	1072	1	0.00
03/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 06-May-21			Bond Future	10.72	87.7076	10.7222	87.7076	67,637.00
03/05/2021	R035 On 06-May-21	11.32	Call	Bond Future	3727	3	3727	3	0.00
03/05/2021	R035 On 06-May-21	12.02	Call	Bond Future	7791	7	7791	7	0.00
03/05/2021	R035 On 06-May-21	11.05	Call	Bond Future	2129	2	2129	2	0.00
03/05/2021	R035 On 06-May-21	10.40	Call	Bond Future	51	0	51	0	600.00
03/05/2021	R035 On 06-May-21	11.15	Call	Bond Future	2712	2	2712	2	600.00
03/05/2021	R035 On 06-May-21	12.91	Call	Bond Future	12549	12	12549	12	0.00
03/05/2021	R035 On 06-May-21	12.36	Call	Bond Future	9661	9	9661	9	0.00
03/05/2021	R035 On 06-May-21	10.81	Call	Bond Future	918	1	918	1	1,650.00
03/05/2021	R035 On 06-May-21	12.35	Call	Bond Future	9607	9	9607	9	0.00
03/05/2021	R035 On 06-May-21	10.24	Call	Bond Future	8	0	8	0	223.00
03/05/2021	R035 On 06-May-21	10.55	Call	Bond Future	193	0	193	0	0.00
03/05/2021	R035 On 06-May-21	10.05	Call	Bond Future	0	0	0	0	500.00
03/05/2021	R035 On 06-May-21	11.55	Call	Bond Future	5094	4	5094	4	0.00
03/05/2021	R035 On 06-May-21	12.77	Call	Bond Future	11830	11	11830	11	0.00
03/05/2021	R035 On 06-May-21	12.37	Call	Bond Future	9715	9	9715	9	0.00
03/05/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 06-May-21	11.55	Put	Bond Future	0	0	0	0	1,650.00
03/05/2021	R035 On 06-May-21	10.40	Put	Bond Future	2159	3	2159	3	0.00
03/05/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
03/05/2021	R035 On 06-May-21	10.55	Put	Bond Future	1311	2	1311	2	500.00
03/05/2021	R035 On 06-May-21	10.05	Put	Bond Future	4484	5	4484	5	0.00
03/05/2021	R035 On 06-May-21	10.24	Put	Bond Future	3191	4	3191	4	0.00
03/05/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 06-May-21	10.81	Put	Bond Future	356	1	356	1	0.00
03/05/2021	R035 On 06-May-21	11.15	Put	Bond Future	23	0	23	0	0.00
03/05/2021	R035 On 06-May-21	11.05	Put	Bond Future	58	0	58	0	500.00
03/05/2021	R035 On 06-May-21	12.02	Put	Bond Future	0	0	0	0	223.00
03/05/2021	R035 On 06-May-21	11.32	Put	Bond Future	4	0	4	0	223.00
03/05/2021	R035 On 05-August-21			Bond Future	10.95	88.6156	10.9483	88.6156	87,161.00
03/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	2547	2	2547	2	0.00
03/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	874	1	874	1	100.00
03/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	4584	4	4584	4	0.00
03/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	48619	49	48619	49	0.00
03/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	2014	2	2014	2	100.00
03/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	48852	50	48852	50	0.00
03/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	48736	50	48736	50	0.00
03/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	3669	4	3669	4	100.00
03/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	6956	8	6956	8	0.00
03/05/2021	R035 On 04-November-21			Bond Future	11.17	85.1429	11.1651	85.1429	0.00
03/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	4150	4	4150	4	0.00
03/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	14442	14	14442	14	0.00
03/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	6058	6	6058	6	0.00
03/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	1655	1	1655	1	782.00
03/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	9093	8	9093	8	0.00
03/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	9054	8	9054	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	2465	2	2465	2	0.00
03/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1459	1	1459	1	350.00
03/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1475	1	1475	1	400.00
03/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	2514	2	2514	2	400.00
03/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	9132	8	9132	8	0.00
03/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	3780	3	3780	3	0.00
03/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	4298	5	4298	5	782.00
03/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	7603	8	7603	8	0.00
03/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	1427	2	1427	2	0.00
03/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2623	3	2623	3	782.00
03/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	5910	6	5910	6	0.00
03/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	8162	9	8162	9	0.00
03/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	5989	7	5989	7	350.00
03/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	8213	9	8213	9	0.00
03/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3939	4	3939	4	350.00
03/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1454	2	1454	2	0.00
03/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	1441	2	1441	2	0.00
03/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	378	0	378	0	400.00
03/05/2021	R035 On 03-February-22			Bond Future	11.41	86.0885	11.4054	86.0885	0.00
03/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	6180	6	6180	6	0.00
03/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1101	1	1101	1	683.00
03/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	4151	4	4151	4	0.00
03/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	1617	1	1617	1	280.00
03/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	4267	4	4267	4	0.00
03/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	1866	2	1866	2	200.00
03/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	5667	5	5667	5	0.00
03/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	3565	3	3565	3	0.00
03/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	4593	4	4593	4	0.00
03/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	2616	2	2616	2	0.00
03/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	4122	4	4122	4	0.00
03/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4093	4	4093	4	0.00
03/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	5191	6	5191	6	0.00
03/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	5160	6	5160	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
03/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	4683	5	4683	5	683.00
03/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3794	4	3794	4	280.00
03/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	5007	5	5007	5	200.00
03/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	8995	10	8995	10	0.00
03/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	7223	8	7223	8	683.00
03/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	12039	13	12039	13	0.00
03/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	5129	6	5129	6	0.00
03/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	3463	4	3463	4	200.00
03/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	5810	6	5810	6	280.00
03/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	9813	10	9813	10	0.00
03/05/2021	R035 On 05-May-22			Bond Future	11.66	82.5297	11.6562	82.5297	0.00
03/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	149	1	149	1	0.00
03/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	92	1	92	1	0.00
03/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	35	1	35	1	0.00
03/05/2021	R186 On 06-May-21			Bond Future	7.31	118.1626	7.3109	118.1626	40,829.00
03/05/2021	R186 On 06-May-21	10.78	Call	Bond Future	15633	15	15633	15	0.00
03/05/2021	R186 On 06-May-21	7.30	Call	Bond Future	315	0	315	0	0.00
03/05/2021	R186 On 06-May-21	10.77	Call	Bond Future	15592	15	15592	15	0.00
03/05/2021	R186 On 06-May-21	7.60	Call	Bond Future	1435	1	1435	1	5,000.00
03/05/2021	R186 On 06-May-21	10.76	Call	Bond Future	15551	15	15551	15	0.00
03/05/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R186 On 06-May-21	7.60	Put	Bond Future	18	0	18	0	5,000.00
03/05/2021	R186 On 06-May-21	7.30	Put	Bond Future	368	1	368	1	15,177.00
03/05/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R186 On 05-August-21			Bond Future	7.50	114.1059	7.5047	114.1059	91,786.00
03/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5411	5	5411	5	0.00
03/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5373	5	5373	5	0.00
03/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5334	5	5334	5	0.00
03/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	290	0	290	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
03/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	284	0	284	0	0.00
03/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	278	0	278	0	0.00
03/05/2021	R186 On 04-November-21			Bond Future	7.68	115.3974	7.6825	115.3974	0.00
03/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3299	3	3299	3	0.00
03/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3270	3	3270	3	0.00
03/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3241	3	3241	3	0.00
03/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1440	2	1440	2	0.00
03/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1425	2	1425	2	0.00
03/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1410	2	1410	2	0.00
03/05/2021	R186 On 03-February-22			Bond Future	7.89	111.3977	7.8916	111.3977	0.00
03/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1405	1	1405	1	0.00
03/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1421	1	1421	1	0.00
03/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1436	1	1436	1	0.00
03/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3975	4	3975	4	0.00
03/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4003	4	4003	4	0.00
03/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4032	4	4032	4	0.00
03/05/2021	R186 On 05-May-22			Bond Future	8.14	112.5830	8.1391	112.5830	0.00
03/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	640	0	640	0	0.00
03/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	680	0	680	0	0.00
03/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	720	0	720	0	0.00
03/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R197 On 06-May-21			Bond Future	322.41	322.3597	322.4077	322.3597	2,686.00
03/05/2021	R197 On 05-August-21			Bond Future	317.84	317.7988	317.8405	317.7988	1,028.00
03/05/2021	R197 On 04-November-21			Bond Future	321.51	321.4697	321.5101	321.4697	0.00
03/05/2021	R197 On 03-February-22			Bond Future	317.05	317.0395	317.0538	317.0395	0.00
03/05/2021	R197 On 05-May-22			Bond Future	320.50	320.4896	320.5045	320.4896	0.00
03/05/2021	R202 On 06-May-21			Bond Future	232.35	232.3035	232.3544	232.3035	7,827.00
03/05/2021	R202 On 05-August-21			Bond Future	230.58	230.5288	230.5763	230.5288	9,319.00
03/05/2021	R202 On 04-November-21			Bond Future	233.24	233.1914	233.2381	233.1914	0.00
03/05/2021	R202 On 03-February-22			Bond Future	231.58	231.5464	231.5797	231.5464	0.00
03/05/2021	R202 On 05-May-22			Bond Future	234.10	234.0666	234.1006	234.0666	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
03/05/2021	R209 On 06-May-21			Bond Future	10.66	67.4481	10.6558	67.4481	10,052.00
03/05/2021	R209 On 06-May-21	12.24	Call	Bond Future	8061	7	8061	7	0.00
03/05/2021	R209 On 06-May-21	10.60	Call	Bond Future	399	0	399	0	0.00
03/05/2021	R209 On 06-May-21	10.25	Call	Bond Future	24	0	24	0	5,325.00
03/05/2021	R209 On 06-May-21	11.25	Call	Bond Future	3205	3	3205	3	0.00
03/05/2021	R209 On 06-May-21	11.60	Call	Bond Future	4983	4	4983	4	0.00
03/05/2021	R209 On 06-May-21	12.22	Call	Bond Future	7968	7	7968	7	0.00
03/05/2021	R209 On 06-May-21	12.23	Call	Bond Future	8015	7	8015	7	0.00
03/05/2021	R209 On 06-May-21	9.50	Call	Bond Future	0	0	0	0	2,150.00
03/05/2021	R209 On 06-May-21	10.35	Call	Bond Future	64	0	64	0	500.00
03/05/2021	R209 On 06-May-21	9.75	Call	Bond Future	0	0	0	0	4,050.00
03/05/2021	R209 On 06-May-21	11.00	Call	Bond Future	1933	1	1933	1	0.00
03/05/2021	R209 On 06-May-21	10.00	Call	Bond Future	1	0	1	0	0.00
03/05/2021	R209 On 06-May-21	12.25	Call	Bond Future	8107	7	8107	7	0.00
03/05/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	8,350.00
03/05/2021	R209 On 06-May-21	11.00	Put	Bond Future	52	0	52	0	3,500.00
03/05/2021	R209 On 06-May-21	10.00	Put	Bond Future	3806	5	3806	5	0.00
03/05/2021	R209 On 06-May-21	9.75	Put	Bond Future	5336	6	5336	6	0.00
03/05/2021	R209 On 06-May-21	9.50	Put	Bond Future	6914	8	6914	8	0.00
03/05/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R209 On 06-May-21	11.60	Put	Bond Future	0	0	0	0	3,750.00
03/05/2021	R209 On 06-May-21	10.25	Put	Bond Future	2343	3	2343	3	0.00
03/05/2021	R209 On 06-May-21	11.25	Put	Bond Future	5	0	5	0	9,150.00
03/05/2021	R209 On 06-May-21	10.60	Put	Bond Future	712	1	712	1	1,750.00
03/05/2021	R209 On 06-May-21	10.35	Put	Bond Future	1801	3	1801	3	0.00
03/05/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R209 On 05-August-21			Bond Future	10.86	68.1465	10.8554	68.1465	28,014.00
03/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	5914	5	5914	5	0.00
03/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	5875	5	5875	5	0.00
03/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	5952	5	5952	5	0.00
03/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	1046	1	1046	1	0.00
03/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	1067	1	1067	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
03/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	1057	1	1057	1	0.00
03/05/2021	R209 On 04-November-21			Bond Future	11.05	65.7770	11.0457	65.7770	3,675.00
03/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	824	1	824	1	4,750.00
03/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	7232	7	7232	7	0.00
03/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2335	2	2335	2	0.00
03/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	6654	6	6654	6	0.00
03/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	7264	7	7264	7	0.00
03/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	7199	7	7199	7	0.00
03/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1587	2	1587	2	0.00
03/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1869	2	1869	2	6,500.00
03/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1601	2	1601	2	0.00
03/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1615	2	1615	2	0.00
03/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	5317	6	5317	6	10,000.00
03/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	9789	10	9789	10	0.00
03/05/2021	R209 On 03-February-22			Bond Future	11.25	66.5075	11.2514	66.5075	0.00
03/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	3704	3	3704	3	0.00
03/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	3679	3	3679	3	0.00
03/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	3654	3	3654	3	0.00
03/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4863	5	4863	5	0.00
03/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4835	5	4835	5	0.00
03/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4807	5	4807	5	0.00
03/05/2021	R209 On 05-May-22			Bond Future	11.47	64.0756	11.4726	64.0756	0.00
03/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	164	1	164	1	0.00
03/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	214	1	214	1	0.00
03/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	114	1	114	1	0.00
03/05/2021	R210 On 06-May-21			Bond Future	203.50	203.4566	203.4959	203.4566	948.00
03/05/2021	R210 On 05-August-21			Bond Future	205.65	205.6144	205.6529	205.6144	1,486.00
03/05/2021	R210 On 04-November-21			Bond Future	205.29	205.2564	205.2854	205.2564	0.00
03/05/2021	R210 On 03-February-22			Bond Future	207.61	207.5845	207.6136	207.5845	0.00
03/05/2021	R210 On 05-May-22			Bond Future	207.08	207.0550	207.0758	207.0550	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
03/05/2021	R212 On 06-May-21			Bond Future	172.16	172.1551	172.1643	172.1551	2,905.00
03/05/2021	R212 On 05-August-21			Bond Future	171.66	171.6556	171.6565	171.6556	1,333.00
03/05/2021	R212 On 04-November-21			Bond Future	173.64	173.6387	173.6387	173.6387	0.00
03/05/2021	R213 On 06-May-21			Bond Future	9.62	84.3521	9.6213	84.3521	2,220.00
03/05/2021	R213 On 06-May-21	11.89	Call	Bond Future	11476	11	11476	11	0.00
03/05/2021	R213 On 06-May-21	11.90	Call	Bond Future	11522	11	11522	11	0.00
03/05/2021	R213 On 06-May-21	11.91	Call	Bond Future	11568	11	11568	11	0.00
03/05/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R213 On 05-August-21			Bond Future	9.83	85.2254	9.8308	85.2254	8,698.00
03/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	5760	5	5760	5	0.00
03/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3418	3	3418	3	0.00
03/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6082	6	6082	6	0.00
03/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1360	1	1360	1	0.00
03/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6041	6	6041	6	0.00
03/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6001	6	6001	6	0.00
03/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	780	1	780	1	0.00
03/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	771	1	771	1	0.00
03/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1771	2	1771	2	0.00
03/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	4065	5	4065	5	0.00
03/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	762	1	762	1	0.00
03/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	837	1	837	1	0.00
03/05/2021	R213 On 04-November-21			Bond Future	10.03	82.6597	10.0312	82.6597	0.00
03/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	6759	6	6759	6	0.00
03/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	6724	6	6724	6	0.00
03/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	6793	6	6793	6	0.00
03/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1414	2	1414	2	0.00
03/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1400	2	1400	2	0.00
03/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1387	2	1387	2	0.00
03/05/2021	R213 On 03-February-22			Bond Future	10.26	83.5777	10.2558	83.5777	0.00
03/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3613	3	3613	3	0.00
03/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1537	1	1537	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	4792	4	4792	4	0.00
03/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1636	1	1636	1	430.00
03/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	3819	4	3819	4	0.00
03/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2647	2	2647	2	0.00
03/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2276	2	2276	2	0.00
03/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3562	3	3562	3	0.00
03/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3122	3	3122	3	0.00
03/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3098	3	3098	3	0.00
03/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5001	5	5001	5	0.00
03/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3193	3	3193	3	0.00
03/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	931	1	931	1	200.00
03/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3145	3	3145	3	0.00
03/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1105	1	1105	1	102.00
03/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5799	6	5799	6	200.00
03/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	9745	10	9745	10	0.00
03/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	4560	5	4560	5	0.00
03/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	4504	5	4504	5	430.00
03/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	7116	8	7116	8	0.00
03/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8942	9	8942	9	0.00
03/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2936	3	2936	3	220.00
03/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	3070	3	3070	3	430.00
03/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	4617	5	4617	5	0.00
03/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	4588	5	4588	5	0.00
03/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	4101	4	4101	4	200.00
03/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	5212	6	5212	6	102.00
03/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3848	4	3848	4	102.00
03/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	4049	4	4049	4	220.00
03/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	7404	8	7404	8	0.00
03/05/2021	R213 On 05-May-22			Bond Future	10.49	80.9378	10.4942	80.9378	0.00
03/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	711	0	711	0	0.00
03/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	760	0	760	0	0.00
03/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	663	0	663	0	0.00
03/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R214 On 06-May-21			Bond Future	11.01	64.4761	11.0057	64.4761	8,235.00
03/05/2021	R214 On 06-May-21	12.27	Call	Bond Future	6546	6	6546	6	0.00
03/05/2021	R214 On 06-May-21	12.25	Call	Bond Future	6451	6	6451	6	0.00
03/05/2021	R214 On 06-May-21	12.26	Call	Bond Future	6499	6	6499	6	0.00
03/05/2021	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R214 On 05-August-21			Bond Future	11.20	65.1436	11.2026	65.1436	17,899.00
03/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	5560	5	5560	5	0.00
03/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	5596	5	5596	5	0.00
03/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	5523	5	5523	5	0.00
03/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	1305	2	1305	2	0.00
03/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	1330	2	1330	2	0.00
03/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	1317	2	1317	2	0.00
03/05/2021	R214 On 04-November-21			Bond Future	11.39	62.6030	11.3903	62.6030	0.00
03/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	7190	7	7190	7	0.00
03/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	7155	7	7155	7	0.00
03/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	7121	7	7121	7	0.00
03/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1799	2	1799	2	0.00
03/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1776	2	1776	2	0.00
03/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1787	2	1787	2	0.00
03/05/2021	R214 On 03-February-22			Bond Future	11.60	63.2982	11.5964	63.2982	0.00
03/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	3853	4	3853	4	0.00
03/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	3828	3	3828	3	0.00
03/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	3878	4	3878	4	0.00
03/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4915	5	4915	5	0.00
03/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4886	5	4886	5	0.00
03/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4858	5	4858	5	0.00
03/05/2021	R214 On 05-May-22			Bond Future	11.81	60.6944	11.8097	60.6944	0.00
03/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	404	1	404	1	0.00
03/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	353	1	353	1	0.00
03/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	302	1	302	1	0.00
03/05/2021	R248 On 06-May-21			Bond Future	11.03	81.2416	11.0307	81.2416	87,532.00
03/05/2021	R248 On 06-May-21	12.34	Call	Bond Future	8408	7	8408	7	0.00
03/05/2021	R248 On 06-May-21	12.35	Call	Bond Future	8466	8	8466	8	0.00
03/05/2021	R248 On 06-May-21	10.90	Call	Bond Future	280	0	280	0	1,030.00
03/05/2021	R248 On 06-May-21	11.40	Call	Bond Future	2586	2	2586	2	1,030.00
03/05/2021	R248 On 06-May-21	12.36	Call	Bond Future	8524	8	8524	8	0.00
03/05/2021	R248 On 06-May-21	10.20	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R248 On 06-May-21	10.80	Call	Bond Future	125	0	125	0	0.00
03/05/2021	R248 On 06-May-21	10.80	Put	Bond Future	1789	3	1789	3	0.00
03/05/2021	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R248 On 06-May-21	10.20	Put	Bond Future	6288	7	6288	7	0.00
03/05/2021	R248 On 06-May-21	11.40	Put	Bond Future	43	0	43	0	0.00
03/05/2021	R248 On 06-May-21	10.90	Put	Bond Future	1216	2	1216	2	0.00
03/05/2021	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00
03/05/2021	R248 On 05-August-21			Bond Future	11.23	82.0827	11.2295	82.0827	171,813.00
03/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1259	1	1259	1	1,000.00
03/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	495	0	495	0	0.00
03/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	8878	8	8878	8	0.00
03/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	8833	8	8833	8	0.00
03/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	3263	3	3263	3	1,000.00
03/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	867	1	867	1	1,300.00
03/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	8924	8	8924	8	0.00
03/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2295	2	2295	2	1,300.00
03/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1487	1	1487	1	0.00
03/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	886	1	886	1	0.00
03/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	6025	7	6025	7	0.00
03/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	897	1	897	1	0.00
03/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	4615	5	4615	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
03/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	6560	7	6560	7	0.00
03/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	3466	4	3466	4	0.00
03/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	875	1	875	1	0.00
03/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	7731	9	7731	9	0.00
03/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	9800	11	9800	11	0.00
03/05/2021	R248 On 04-November-21			Bond Future	11.42	78.5992	11.4192	78.5992	0.00
03/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	10038	9	10038	9	0.00
03/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	9998	9	9998	9	0.00
03/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	10079	9	10079	9	0.00
03/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1489	2	1489	2	0.00
03/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1516	2	1516	2	0.00
03/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1503	2	1503	2	0.00
03/05/2021	R248 On 03-February-22			Bond Future	11.63	79.4721	11.6280	79.4721	0.00
03/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	4508	4	4508	4	0.00
03/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	4476	4	4476	4	0.00
03/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	4444	4	4444	4	0.00
03/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	5407	6	5407	6	0.00
03/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	5475	6	5475	6	0.00
03/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	5441	6	5441	6	0.00
03/05/2021	R248 On 05-May-22			Bond Future	11.84	75.9058	11.8442	75.9058	0.00
03/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	0	0	0	0	0.00
03/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	340	1	340	1	0.00
03/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	214	1	214	1	0.00
03/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	277	1	277	1	0.00