



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
06/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	2025 On 06-May-21			Bond Future	152.19	152.1694	152.1948	152.1694	0.00
06/05/2021	2025 On 05-August-21			Bond Future	152.27	152.2414	152.2666	152.2414	5,138.00
06/05/2021	2025 On 04-November-21			Bond Future	154.02	154.0002	154.0247	154.0002	0.00
06/05/2021	2025 On 03-February-22			Bond Future	154.24	154.2162	154.2408	154.2162	0.00
06/05/2021	2025 On 05-May-22			Bond Future	155.93	155.9041	155.9292	155.9041	0.00
06/05/2021	2029 On 06-May-21			Bond Future	110.55	110.5315	110.5532	110.5315	0.00
06/05/2021	2029 On 05-August-21			Bond Future	111.72	111.6959	111.7175	111.6959	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
06/05/2021	2029 On 04-November-21			Bond Future	111.86	111.8351	111.8561	111.8351	0.00
06/05/2021	2029 On 03-February-22			Bond Future	113.14	113.1236	113.1448	113.1236	0.00
06/05/2021	2029 On 05-May-22			Bond Future	113.21	113.1870	113.2086	113.1870	0.00
06/05/2021	2030 On 06-May-21			Bond Future	9.09	95.5347	9.0900	95.5347	0.00
06/05/2021	2030 On 06-May-21	11.71	Call	Bond Future	13479	13	13479	13	0.00
06/05/2021	2030 On 06-May-21	8.95	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	8.36	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	8.86	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	8.77	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.22	Call	Bond Future	736	1	736	1	0.00
06/05/2021	2030 On 06-May-21	10.74	Call	Bond Future	8804	9	8804	9	0.00
06/05/2021	2030 On 06-May-21	11.70	Call	Bond Future	13433	13	13433	13	0.00
06/05/2021	2030 On 06-May-21	11.69	Call	Bond Future	13386	13	13386	13	0.00
06/05/2021	2030 On 06-May-21	8.90	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.00	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.25	Call	Bond Future	904	1	904	1	0.00
06/05/2021	2030 On 06-May-21	9.35	Call	Bond Future	1464	1	1464	1	0.00
06/05/2021	2030 On 06-May-21	9.27	Call	Bond Future	1016	1	1016	1	0.00
06/05/2021	2030 On 06-May-21	10.95	Call	Bond Future	9846	10	9846	10	0.00
06/05/2021	2030 On 06-May-21	9.92	Call	Bond Future	4570	4	4570	4	0.00
06/05/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	10.04	Call	Bond Future	5207	5	5207	5	0.00
06/05/2021	2030 On 06-May-21	9.15	Call	Bond Future	340	0	340	0	0.00
06/05/2021	2030 On 06-May-21	10.04	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.15	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.27	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.25	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.00	Put	Bond Future	514	1	514	1	0.00
06/05/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	9.22	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
06/05/2021	2030 On 06-May-21	7.97	Put	Bond Future	6658	7	6658	7	0.00
06/05/2021	2030 On 06-May-21	9.92	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	8.90	Put	Bond Future	1089	1	1089	1	0.00
06/05/2021	2030 On 06-May-21	9.35	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 06-May-21	8.77	Put	Bond Future	1843	2	1843	2	0.00
06/05/2021	2030 On 06-May-21	8.86	Put	Bond Future	1320	2	1320	2	0.00
06/05/2021	2030 On 06-May-21	8.95	Put	Bond Future	801	1	801	1	0.00
06/05/2021	2030 On 06-May-21	8.36	Put	Bond Future	4273	4	4273	4	0.00
06/05/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2030 On 05-August-21			Bond Future	9.27	92.5121	9.2742	92.5121	111,151.00
06/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	746	1	746	1	5,000.00
06/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3012	3	3012	3	0.00
06/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3877	4	3877	4	0.00
06/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6062	6	6062	6	0.00
06/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	147	0	147	0	200.00
06/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1530	1	1530	1	600.00
06/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6600	6	6600	6	0.00
06/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1284	1	1284	1	479.00
06/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5442	5	5442	5	0.00
06/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1189	1	1189	1	200.00
06/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2854	3	2854	3	600.00
06/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14011	14	14011	14	0.00
06/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6516	6	6516	6	0.00
06/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6558	6	6558	6	0.00
06/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	521	1	521	1	0.00
06/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5134	5	5134	5	0.00
06/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	530	1	530	1	0.00
06/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	16	0	16	0	600.00
06/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9353	10	9353	10	0.00
06/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	633	1	633	1	200.00
06/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3960	4	3960	4	0.00
06/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	513	1	513	1	0.00
06/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1893	2	1893	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3336	4	3336	4	0.00
06/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1306	1	1306	1	479.00
06/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1780	2	1780	2	5,000.00
06/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3770	4	3770	4	0.00
06/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	781	1	781	1	479.00
06/05/2021	2030 On 04-November-21			Bond Future	9.47	93.5601	9.4663	93.5601	0.00
06/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4353	4	4353	4	1,102.00
06/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1474	1	1474	1	300.00
06/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10176	10	10176	10	0.00
06/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6927	7	6927	7	0.00
06/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6853	7	6853	7	0.00
06/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2366	2	2366	2	1,102.00
06/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9446	9	9446	9	0.00
06/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6890	7	6890	7	0.00
06/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	780	1	780	1	300.00
06/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5281	6	5281	6	0.00
06/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	396	0	396	0	300.00
06/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1099	1	1099	1	0.00
06/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1111	1	1111	1	0.00
06/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7446	8	7446	8	0.00
06/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1086	1	1086	1	0.00
06/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3798	4	3798	4	0.00
06/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	500	1	500	1	1,102.00
06/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2080	2	2080	2	0.00
06/05/2021	2030 On 03-February-22			Bond Future	9.68	90.6121	9.6808	90.6121	0.00
06/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7335	7	7335	7	0.00
06/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3390	3	3390	3	1,000.00
06/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3870	4	3870	4	0.00
06/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	2966	3	2966	3	0.00
06/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	2991	3	2991	3	0.00
06/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1759	2	1759	2	1,000.00
06/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3015	3	3015	3	0.00
06/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1113	1	1113	1	101.00

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06/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2778	3	2778	3	0.00
06/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4499	5	4499	5	101.00
06/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4212	4	4212	4	0.00
06/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8073	8	8073	8	0.00
06/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6164	6	6164	6	0.00
06/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4240	4	4240	4	0.00
06/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4268	4	4268	4	0.00
06/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3362	4	3362	4	101.00
06/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1569	2	1569	2	1,000.00
06/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3807	4	3807	4	0.00
06/05/2021	2030 On 05-May-22			Bond Future	9.92	91.5813	9.9238	91.5813	0.00
06/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4587	1	4587	1	0.00
06/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4615	1	4615	1	0.00
06/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4643	1	4643	1	0.00
06/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3239	0	3239	0	0.00
06/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3259	0	3259	0	0.00
06/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3280	0	3280	0	0.00
06/05/2021	2032 On 06-May-21			Bond Future	9.90	89.8640	9.8950	89.8640	0.00
06/05/2021	2032 On 06-May-21	12.11	Call	Bond Future	12201	12	12201	12	0.00
06/05/2021	2032 On 06-May-21	12.10	Call	Bond Future	12151	12	12151	12	0.00
06/05/2021	2032 On 06-May-21	10.33	Call	Bond Future	2595	2	2595	2	0.00
06/05/2021	2032 On 06-May-21	12.12	Call	Bond Future	12251	12	12251	12	0.00
06/05/2021	2032 On 06-May-21	12.57	Call	Bond Future	14442	14	14442	14	0.00
06/05/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2032 On 06-May-21	10.33	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2032 On 05-August-21			Bond Future	10.07	90.7881	10.0747	90.7881	136,787.00
06/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7688	7	7688	7	0.00
06/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7733	7	7733	7	0.00
06/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7777	7	7777	7	0.00
06/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	542	1	542	1	0.00

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06/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	551	1	551	1	0.00
06/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	559	1	559	1	0.00
06/05/2021	2032 On 04-November-21			Bond Future	10.28	87.6698	10.2786	87.6698	21.00
06/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13308	13	13308	13	0.00
06/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8736	8	8736	8	0.00
06/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1329	1	1329	1	700.00
06/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8657	8	8657	8	0.00
06/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8697	8	8697	8	0.00
06/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2338	2	2338	2	700.00
06/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	1014	1	1014	1	0.00
06/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1025	1	1025	1	0.00
06/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1036	1	1036	1	0.00
06/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	7013	7	7013	7	0.00
06/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	274	0	274	0	700.00
06/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4966	5	4966	5	0.00
06/05/2021	2032 On 03-February-22			Bond Future	10.50	88.6596	10.4995	88.6596	0.00
06/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2028	2	2028	2	210.00
06/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3742	4	3742	4	0.00
06/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5561	5	5561	5	0.00
06/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3191	3	3191	3	0.00
06/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1284	1	1284	1	97.00
06/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1016	1	1016	1	198.00
06/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	3991	4	3991	4	0.00
06/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4019	4	4019	4	0.00
06/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4249	4	4249	4	0.00
06/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1951	2	1951	2	400.00
06/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6180	6	6180	6	0.00
06/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2419	2	2419	2	0.00
06/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4634	4	4634	4	0.00
06/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3935	4	3935	4	0.00
06/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	3963	4	3963	4	0.00
06/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4351	5	4351	5	0.00
06/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4379	5	4379	5	0.00

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06/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4295	5	4295	5	198.00
06/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3746	4	3746	4	97.00
06/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6374	7	6374	7	198.00
06/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10507	11	10507	11	0.00
06/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2765	3	2765	3	210.00
06/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	4079	4	4079	4	210.00
06/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4579	5	4579	5	400.00
06/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7279	8	7279	8	0.00
06/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4323	5	4323	5	0.00
06/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5223	5	5223	5	97.00
06/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9318	10	9318	10	0.00
06/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3102	3	3102	3	400.00
06/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	7115	7	7115	7	0.00
06/05/2021	2032 On 05-May-22			Bond Future	10.74	85.4638	10.7427	85.4638	0.00
06/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5345	1	5345	1	0.00
06/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5283	1	5283	1	0.00
06/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5314	1	5314	1	0.00
06/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3785	0	3785	0	0.00
06/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3807	0	3807	0	0.00
06/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3764	0	3764	0	0.00
06/05/2021	2033 On 06-May-21			Bond Future	103.78	103.7579	103.7806	103.7579	0.00
06/05/2021	2033 On 05-August-21			Bond Future	104.87	104.8510	104.8735	104.8510	9,629.00
06/05/2021	2033 On 04-November-21			Bond Future	104.86	104.8368	104.8588	104.8368	0.00
06/05/2021	2033 On 03-February-22			Bond Future	106.07	106.0446	106.0668	106.0446	0.00
06/05/2021	2033 On 05-May-22			Bond Future	105.97	105.9504	105.9730	105.9504	0.00
06/05/2021	2037 On 06-May-21			Bond Future	10.78	84.9526	10.7800	84.9526	0.00
06/05/2021	2037 On 06-May-21	12.44	Call	Bond Future	9836	10	9836	10	0.00
06/05/2021	2037 On 06-May-21	12.42	Call	Bond Future	9728	9	9728	9	0.00
06/05/2021	2037 On 06-May-21	12.43	Call	Bond Future	9782	10	9782	10	0.00
06/05/2021	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2037 On 05-August-21			Bond Future	10.96	81.5709	10.9647	81.5709	124,445.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8347	8	8347	8	0.00
06/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8437	8	8437	8	0.00
06/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	8392	8	8392	8	0.00
06/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	702	1	702	1	0.00
06/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	712	1	712	1	0.00
06/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	692	1	692	1	0.00
06/05/2021	2037 On 04-November-21			Bond Future	11.16	82.4953	11.1634	82.4953	0.00
06/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	10375	10	10375	10	0.00
06/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10334	10	10334	10	0.00
06/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8305	8	8305	8	0.00
06/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5123	5	5123	5	600.00
06/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	10415	10	10415	10	0.00
06/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	1049	1	1049	1	0.00
06/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1721	2	1721	2	600.00
06/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	3144	3	3144	3	0.00
06/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	1059	1	1059	1	0.00
06/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	1038	1	1038	1	0.00
06/05/2021	2037 On 03-February-22			Bond Future	11.38	79.1723	11.3809	79.1723	0.00
06/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	4958	5	4958	5	0.00
06/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	4927	5	4927	5	0.00
06/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	4896	5	4896	5	0.00
06/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4427	5	4427	5	0.00
06/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4483	5	4483	5	0.00
06/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4455	5	4455	5	0.00
06/05/2021	2037 On 05-May-22			Bond Future	11.62	80.0188	11.6180	80.0188	0.00
06/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	5747	1	5747	1	0.00
06/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	5684	1	5684	1	0.00
06/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	5715	1	5715	1	0.00
06/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4471	0	4471	0	0.00
06/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4522	0	4522	0	0.00
06/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4497	0	4497	0	0.00
06/05/2021	2038 On 06-May-21			Bond Future	116.93	116.9050	116.9313	116.9050	0.00
06/05/2021	2038 On 05-August-21			Bond Future	116.44	116.4142	116.4402	116.4142	7,713.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2021	2038 On 04-November-21			Bond Future	117.79	117.7593	117.7851	117.7593	0.00
06/05/2021	2038 On 03-February-22			Bond Future	117.39	117.3630	117.3891	117.3630	0.00
06/05/2021	2038 On 05-May-22			Bond Future	118.67	118.6474	118.6738	118.6474	0.00
06/05/2021	2040 On 06-May-21			Bond Future	10.88	87.2594	10.8800	87.2594	0.00
06/05/2021	2040 On 06-May-21	12.43	Call	Bond Future	9811	10	9811	10	0.00
06/05/2021	2040 On 06-May-21	13.38	Call	Bond Future	14943	15	14943	15	0.00
06/05/2021	2040 On 06-May-21	12.42	Call	Bond Future	9753	9	9753	9	0.00
06/05/2021	2040 On 06-May-21	12.44	Call	Bond Future	9868	10	9868	10	0.00
06/05/2021	2040 On 06-May-21	10.83	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2040 On 06-May-21	11.58	Call	Bond Future	4672	4	4672	4	0.00
06/05/2021	2040 On 06-May-21	11.58	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2040 On 06-May-21	10.83	Put	Bond Future	350	1	350	1	0.00
06/05/2021	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2040 On 05-August-21			Bond Future	11.06	83.6512	11.0586	83.6512	84,408.00
06/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5082	5	5082	5	900.00
06/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20331	20	20331	20	0.00
06/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9512	9	9512	9	0.00
06/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3123	3	3123	3	900.00
06/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9464	9	9464	9	0.00
06/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9416	9	9416	9	0.00
06/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	616	1	616	1	0.00
06/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	3182	3	3182	3	0.00
06/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	634	1	634	1	0.00
06/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	10	0	10	0	900.00
06/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	625	1	625	1	0.00
06/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1845	2	1845	2	0.00
06/05/2021	2040 On 04-November-21			Bond Future	11.25	84.5992	11.2516	84.5992	0.00
06/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11021	11	11021	11	0.00
06/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	10978	10	10978	10	0.00
06/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	10935	10	10935	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
06/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1139	1	1139	1	0.00
06/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1128	1	1128	1	0.00
06/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1117	1	1117	1	0.00
06/05/2021	2040 On 03-February-22			Bond Future	11.46	81.0498	11.4626	81.0498	0.00
06/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5308	5	5308	5	0.00
06/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5274	5	5274	5	0.00
06/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5342	5	5342	5	0.00
06/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4589	5	4589	5	0.00
06/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4560	5	4560	5	0.00
06/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4531	5	4531	5	0.00
06/05/2021	2040 On 05-May-22			Bond Future	11.69	81.9162	11.6917	81.9162	0.00
06/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6057	1	6057	1	0.00
06/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6023	1	6023	1	0.00
06/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6090	1	6090	1	0.00
06/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4689	0	4689	0	0.00
06/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4716	0	4716	0	0.00
06/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4744	0	4744	0	0.00
06/05/2021	2044 On 06-May-21			Bond Future	10.93	83.8876	10.9250	83.8876	0.00
06/05/2021	2044 On 06-May-21	12.45	Call	Bond Future	9679	9	9679	9	0.00
06/05/2021	2044 On 06-May-21	10.70	Call	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	11.35	Call	Bond Future	2911	3	2911	3	0.00
06/05/2021	2044 On 06-May-21	11.90	Call	Bond Future	6426	6	6426	6	0.00
06/05/2021	2044 On 06-May-21	12.44	Call	Bond Future	9622	9	9622	9	0.00
06/05/2021	2044 On 06-May-21	12.43	Call	Bond Future	9565	9	9565	9	0.00
06/05/2021	2044 On 06-May-21	11.40	Call	Bond Future	3242	3	3242	3	0.00
06/05/2021	2044 On 06-May-21	11.10	Call	Bond Future	1220	1	1220	1	0.00
06/05/2021	2044 On 06-May-21	12.50	Call	Bond Future	9963	10	9963	10	0.00
06/05/2021	2044 On 06-May-21	11.79	Call	Bond Future	5745	5	5745	5	0.00
06/05/2021	2044 On 06-May-21	11.79	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	12.50	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	11.40	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	12.44	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
06/05/2021	2044 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	11.35	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	11.10	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
06/05/2021	2044 On 06-May-21	10.70	Put	Bond Future	1615	2	1615	2	0.00
06/05/2021	2044 On 05-August-21			Bond Future	11.10	80.3698	11.1048	80.3698	60,745.00
06/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	9836	9	9836	9	0.00
06/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	9789	9	9789	9	0.00
06/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	9884	9	9884	9	0.00
06/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	569	1	569	1	0.00
06/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	577	1	577	1	0.00
06/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	585	1	585	1	0.00
06/05/2021	2044 On 04-November-21			Bond Future	11.29	81.2807	11.2895	81.2807	0.00
06/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	10836	10	10836	10	0.00
06/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	10794	10	10794	10	0.00
06/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	10879	10	10879	10	0.00
06/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1185	1	1185	1	0.00
06/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1208	1	1208	1	0.00
06/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1196	1	1196	1	0.00
06/05/2021	2044 On 03-February-22			Bond Future	11.49	77.8189	11.4912	77.8189	0.00
06/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5361	5	5361	5	0.00
06/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5292	5	5292	5	0.00
06/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5326	5	5326	5	0.00
06/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4626	5	4626	5	0.00
06/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4656	5	4656	5	0.00
06/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4597	5	4597	5	0.00
06/05/2021	2044 On 05-May-22			Bond Future	11.71	78.6508	11.7098	78.6508	0.00
06/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6111	1	6111	1	0.00
06/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6044	1	6044	1	0.00
06/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6078	1	6078	1	0.00
06/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4776	0	4776	0	0.00
06/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4804	0	4804	0	0.00
06/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4748	0	4748	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
06/05/2021	2046 On 06-May-21			Bond Future	105.17	105.1466	105.1702	105.1466	0.00
06/05/2021	2046 On 05-August-21			Bond Future	106.28	106.2543	106.2777	106.2543	16,718.00
06/05/2021	2046 On 04-November-21			Bond Future	105.70	105.6732	105.6963	105.6732	0.00
06/05/2021	2046 On 03-February-22			Bond Future	106.91	106.8908	106.9140	106.8908	0.00
06/05/2021	2046 On 05-May-22			Bond Future	106.24	106.2146	106.2382	106.2146	0.00
06/05/2021	2050 On 06-May-21			Bond Future	108.75	108.7218	108.7462	108.7218	0.00
06/05/2021	2050 On 05-August-21			Bond Future	108.07	107.9391	108.0655	107.9391	11,209.00
06/05/2021	2050 On 04-November-21			Bond Future	109.31	109.1861	109.3133	109.1861	0.00
06/05/2021	2050 On 03-February-22			Bond Future	108.62	108.4956	108.6242	108.4956	0.00
06/05/2021	2050 On 05-May-22			Bond Future	109.81	109.6828	109.8130	109.6828	0.00
06/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	AL37 On 06-May-21			Index Future	785.47	783.9270	785.4690	783.9270	0.00
06/05/2021	AL37 On 05-August-21			Index Future	793.46	791.9000	793.4550	791.9000	0.00
06/05/2021	AL37 On 04-November-21			Index Future	802.51	800.9420	802.5100	800.9420	0.00
06/05/2021	AL37 On 03-February-22			Index Future	811.56	809.9780	811.5630	809.9780	0.00
06/05/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
06/05/2021	AL7T On 06-May-21			Index Future	877.91	875.9180	877.9110	875.9180	0.00
06/05/2021	AL7T On 05-August-21			Index Future	888.57	884.8260	888.5660	884.8260	0.00
06/05/2021	AL7T On 04-November-21			Index Future	898.71	894.9300	898.7070	894.9300	0.00
06/05/2021	AL7T On 03-February-22			Index Future	908.85	905.0260	908.8450	905.0260	0.00
06/05/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
06/05/2021	ALBI On 06-May-21			Index Future	772.50	770.4500	772.4990	770.4500	0.00
06/05/2021	ALBI On 05-August-21			Index Future	781.57	778.2870	781.5660	778.2870	134.00
06/05/2021	ALBI On 04-November-21			Index Future	790.49	787.1730	790.4860	787.1730	0.00
06/05/2021	ALBI On 03-February-22			Index Future	799.40	796.0540	799.4030	796.0540	0.00
06/05/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
06/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	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
06/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2021	ES33 On 06-May-21			Bond Future	11.45	75.1685	11.4450	75.1685	0.00
06/05/2021	ES33 On 05-August-21			Bond Future	11.69	75.9604	11.6859	75.9604	350.00
06/05/2021	ES33 On 04-November-21			Bond Future	11.93	73.0624	11.9335	73.0624	0.00
06/05/2021	ES33 On 03-February-22			Bond Future	12.20	73.9047	12.2041	73.9047	0.00
06/05/2021	ES33 On 05-May-22			Bond Future	12.49	70.9370	12.4927	70.9370	0.00
06/05/2021	ES42 On 06-May-21			Bond Future	11.89	74.1308	11.8900	74.1308	0.00
06/05/2021	ES42 On 05-August-21			Bond Future	12.10	74.9117	12.1034	74.9117	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
06/05/2021	ES42 On 04-November-21			Bond Future	12.34	71.5190	12.3360	71.5190	0.00
06/05/2021	ES42 On 03-February-22			Bond Future	12.58	72.3436	12.5812	72.3436	0.00
06/05/2021	ES42 On 05-May-22			Bond Future	12.85	68.8769	12.8513	68.8769	0.00
06/05/2021	GOVI On 06-May-21			GOVI	763.25	761.2450	763.2500	761.2450	0.00
06/05/2021	GOVI On 06-May-21	678.69	Call	GOVI	845600	83	845600	83	0.00
06/05/2021	GOVI On 06-May-21	678.67	Call	GOVI	845800	83	845800	83	0.00
06/05/2021	GOVI On 06-May-21	678.68	Call	GOVI	845700	83	845700	83	0.00
06/05/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 05-August-21			GOVI	772.25	768.9880	772.2500	768.9880	989.00
06/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	531000	50	531000	50	0.00
06/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	531100	50	531100	50	0.00
06/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	531200	50	531200	50	0.00
06/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 04-November-21			GOVI	781.06	777.7680	781.0630	777.7680	0.00
06/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	526430	49	526430	49	0.00
06/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	526630	49	526630	49	0.00
06/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	526530	49	526530	49	0.00
06/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 03-February-22			GOVI	789.87	786.5430	789.8730	786.5430	0.00
06/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	28870	6	28870	6	0.00
06/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	28670	6	28670	6	0.00
06/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	28770	6	28770	6	0.00
06/05/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
06/05/2021	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
06/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
06/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
06/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
06/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
06/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2021	IGOV On 06-May-21			Index Future	283.65	283.5950	283.6510	283.5950	0.00
06/05/2021	IGOV On 05-August-21			Index Future	286.64	286.5500	286.6390	286.5500	580.00
06/05/2021	IGOV On 04-November-21			Index Future	289.98	289.8920	289.9800	289.8920	16.00
06/05/2021	IGOV On 03-February-22			Index Future	293.32	293.2320	293.3210	293.2320	0.00
06/05/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
06/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
06/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
06/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7200	90.7100	90.7200	51.00
06/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1600	90.1400	90.1600	0.00
06/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.31	90.3400	90.3100	90.3400	0.00
06/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.51	93.5400	93.5100	93.5400	0.00
06/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.08	94.1300	94.0800	94.1300	0.00
06/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.57	86.6100	86.5700	86.6100	0.00
06/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.20	92.2400	92.2000	92.2400	0.00
06/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.53	80.6900	80.5300	80.6900	0.00
06/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.16	77.3400	77.1600	77.3400	0.00
06/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.68	75.8700	75.6800	75.8700	0.00
06/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.81	78.0100	77.8100	78.0100	0.00
06/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.93	82.1300	81.9300	82.1300	0.00
06/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.53	80.7500	80.5300	80.7500	0.00
06/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.72	82.9400	82.7200	82.9400	0.00
06/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.63	88.8500	88.6300	88.8500	0.00
06/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.13	89.3700	89.1300	89.3700	0.00
06/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.27	82.5200	82.2700	82.5200	0.00
06/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.18	90.4200	90.1800	90.4200	0.00
06/05/2021	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
06/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
06/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2650	3.7350	96.2650	0.00
06/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2400	3.7500	96.2400	0.00
06/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.80	96.2000	3.8000	96.2000	0.00
06/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.1750	3.8150	96.1750	30,000.00
06/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.87	96.1100	3.8700	96.1100	0.00
06/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	95.9600	4.0000	95.9600	0.00
06/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.7450	4.2050	95.7450	0.00
06/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.60	95.3600	4.6000	95.3600	471.00
06/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.78	95.1700	4.7800	95.1700	0.00
06/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.15	94.8150	5.1450	94.8150	0.00
06/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.35	94.6050	5.3450	94.6050	0.00
06/05/2021	R023 On 06-May-21			Bond Future	4.67	106.8101	4.6650	106.8101	0.00
06/05/2021	R023 On 06-May-21	7.57	Call	Bond Future	4988	5	4988	5	0.00
06/05/2021	R023 On 06-May-21	7.56	Call	Bond Future	4971	5	4971	5	0.00
06/05/2021	R023 On 06-May-21	7.58	Call	Bond Future	5005	5	5005	5	0.00
06/05/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R023 On 05-August-21			Bond Future	4.76	107.9084	4.7570	107.9084	15,675.00
06/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	898	1	898	1	0.00
06/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	884	1	884	1	0.00
06/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	871	1	871	1	0.00
06/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	62	0	62	0	0.00
06/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	60	0	60	0	0.00
06/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	59	0	59	0	0.00
06/05/2021	R023 On 04-November-21			Bond Future	4.79	105.2211	4.7893	105.2211	0.00
06/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	444	0	444	0	0.00
06/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	436	0	436	0	0.00
06/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	428	0	428	0	0.00
06/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	285	0	285	0	0.00
06/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	281	0	281	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
06/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	276	0	276	0	0.00
06/05/2021	R023 On 03-February-22			Bond Future	4.86	106.4087	4.8584	106.4087	0.00
06/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	504	1	504	1	0.00
06/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	497	1	497	1	0.00
06/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	511	1	511	1	0.00
06/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	280	0	280	0	0.00
06/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	287	0	287	0	0.00
06/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	284	0	284	0	0.00
06/05/2021	R023 On 05-May-22			Bond Future	5.02	103.6400	5.0249	103.6400	0.00
06/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1083	1	1083	1	0.00
06/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1076	1	1076	1	0.00
06/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1089	1	1089	1	0.00
06/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	73	0	73	0	0.00
06/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	76	0	76	0	0.00
06/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	74	0	74	0	0.00
06/05/2021	R035 On 06-May-21			Bond Future	10.57	89.2657	10.5650	89.2657	0.00
06/05/2021	R035 On 06-May-21	12.36	Call	Bond Future	10681	10	10681	10	0.00
06/05/2021	R035 On 06-May-21	12.35	Call	Bond Future	10627	10	10627	10	0.00
06/05/2021	R035 On 06-May-21	11.05	Call	Bond Future	3091	3	3091	3	0.00
06/05/2021	R035 On 06-May-21	10.40	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	11.15	Call	Bond Future	3708	3	3708	3	0.00
06/05/2021	R035 On 06-May-21	12.91	Call	Bond Future	13569	13	13569	13	0.00
06/05/2021	R035 On 06-May-21	10.81	Call	Bond Future	1581	1	1581	1	0.00
06/05/2021	R035 On 06-May-21	12.02	Call	Bond Future	8811	9	8811	9	0.00
06/05/2021	R035 On 06-May-21	11.32	Call	Bond Future	4743	4	4743	4	0.00
06/05/2021	R035 On 06-May-21	12.37	Call	Bond Future	10735	10	10735	10	0.00
06/05/2021	R035 On 06-May-21	10.55	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	10.05	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	11.55	Call	Bond Future	6113	6	6113	6	0.00
06/05/2021	R035 On 06-May-21	12.77	Call	Bond Future	12849	13	12849	13	0.00
06/05/2021	R035 On 06-May-21	10.24	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	10.24	Put	Bond Future	2164	2	2164	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2021	R035 On 06-May-21	11.55	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	10.40	Put	Bond Future	1089	1	1089	1	0.00
06/05/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	10.55	Put	Bond Future	98	1	98	1	0.00
06/05/2021	R035 On 06-May-21	10.05	Put	Bond Future	3464	4	3464	4	0.00
06/05/2021	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	11.32	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	12.02	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	10.81	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	11.15	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	11.05	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 05-August-21			Bond Future	10.76	90.1836	10.7594	90.1836	91,665.00
06/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3019	3	3019	3	0.00
06/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1086	1	1086	1	100.00
06/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5312	5	5312	5	0.00
06/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	47430	48	47430	48	0.00
06/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1552	2	1552	2	100.00
06/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47663	48	47663	48	0.00
06/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	47546	48	47546	48	0.00
06/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2952	3	2952	3	100.00
06/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5979	6	5979	6	0.00
06/05/2021	R035 On 04-November-21			Bond Future	10.97	86.7288	10.9685	86.7288	0.00
06/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	4742	4	4742	4	0.00
06/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	15525	15	15525	15	0.00
06/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	6834	6	6834	6	0.00
06/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	1969	2	1969	2	782.00
06/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	9962	10	9962	10	0.00
06/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	9921	10	9921	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
06/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	2887	3	2887	3	0.00
06/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1712	2	1712	2	350.00
06/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1733	2	1733	2	400.00
06/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	2942	3	2942	3	400.00
06/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4337	4	4337	4	0.00
06/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10004	10	10004	10	0.00
06/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	1096	1	1096	1	0.00
06/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3652	4	3652	4	782.00
06/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6714	7	6714	7	0.00
06/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2196	2	2196	2	782.00
06/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	5135	5	5135	5	0.00
06/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	7217	8	7217	8	0.00
06/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	5209	5	5209	5	350.00
06/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	7264	8	7264	8	0.00
06/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3328	4	3328	4	350.00
06/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1118	1	1118	1	0.00
06/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	1107	1	1107	1	0.00
06/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	258	0	258	0	400.00
06/05/2021	R035 On 03-February-22			Bond Future	11.20	87.7077	11.1975	87.7077	0.00
06/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	6962	7	6962	7	0.00
06/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1287	1	1287	1	683.00
06/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	4750	5	4750	5	0.00
06/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	1878	2	1878	2	280.00
06/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	4876	5	4876	5	0.00
06/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2162	2	2162	2	200.00
06/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6406	6	6406	6	0.00
06/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4115	4	4115	4	0.00
06/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5230	5	5230	5	0.00
06/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4688	4	4688	4	0.00
06/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3071	3	3071	3	0.00
06/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	4719	4	4719	4	0.00
06/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4525	5	4525	5	0.00
06/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4553	5	4553	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
06/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	4088	4	4088	4	683.00
06/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3302	4	3302	4	280.00
06/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4384	5	4384	5	200.00
06/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	8060	8	8060	8	0.00
06/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6445	7	6445	7	683.00
06/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10993	11	10993	11	0.00
06/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4496	5	4496	5	0.00
06/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	3013	3	3013	3	200.00
06/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	5128	5	5128	5	280.00
06/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8841	9	8841	9	0.00
06/05/2021	R035 On 05-May-22			Bond Future	11.44	84.1712	11.4385	84.1712	0.00
06/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	5649	1	5649	1	0.00
06/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	5618	1	5618	1	0.00
06/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	5586	1	5586	1	0.00
06/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4485	0	4485	0	0.00
06/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4460	0	4460	0	0.00
06/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4434	0	4434	0	0.00
06/05/2021	R186 On 06-May-21			Bond Future	7.29	118.3900	7.2900	118.3900	0.00
06/05/2021	R186 On 06-May-21	10.78	Call	Bond Future	15737	16	15737	16	0.00
06/05/2021	R186 On 06-May-21	7.30	Call	Bond Future	49	0	49	0	0.00
06/05/2021	R186 On 06-May-21	7.60	Call	Bond Future	1520	1	1520	1	0.00
06/05/2021	R186 On 06-May-21	10.77	Call	Bond Future	15695	15	15695	15	0.00
06/05/2021	R186 On 06-May-21	10.76	Call	Bond Future	15654	15	15654	15	0.00
06/05/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R186 On 06-May-21	7.60	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R186 On 06-May-21	7.30	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R186 On 05-August-21			Bond Future	7.48	114.3275	7.4842	114.3275	93,293.00
06/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5465	5	5465	5	0.00
06/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5426	5	5426	5	0.00
06/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5387	5	5387	5	0.00
06/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	247	0	247	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
06/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	241	0	241	0	0.00
06/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	236	0	236	0	0.00
06/05/2021	R186 On 04-November-21			Bond Future	7.66	115.6215	7.6608	115.6215	0.00
06/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5429	5	5429	5	0.00
06/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3276	3	3276	3	0.00
06/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2361	2	2361	2	0.00
06/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3247	3	3247	3	0.00
06/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3217	3	3217	3	0.00
06/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1319	1	1319	1	0.00
06/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1304	1	1304	1	0.00
06/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1290	1	1290	1	0.00
06/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	605	1	605	1	15,177.00
06/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1874	2	1874	2	15,177.00
06/05/2021	R186 On 03-February-22			Bond Future	7.86	111.6449	7.8635	111.6449	0.00
06/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1366	1	1366	1	0.00
06/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1381	1	1381	1	0.00
06/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1397	1	1397	1	0.00
06/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3817	4	3817	4	0.00
06/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3845	4	3845	4	0.00
06/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3873	4	3873	4	0.00
06/05/2021	R186 On 05-May-22			Bond Future	8.11	112.8394	8.1074	112.8394	0.00
06/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3062	1	3062	1	0.00
06/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3085	1	3085	1	0.00
06/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3108	1	3108	1	0.00
06/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2262	0	2262	0	0.00
06/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2279	0	2279	0	0.00
06/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2295	0	2295	0	0.00
06/05/2021	R197 On 06-May-21			Bond Future	322.65	322.6000	322.6478	322.6000	0.00
06/05/2021	R197 On 05-August-21			Bond Future	318.06	318.0139	318.0610	318.0139	1,760.00
06/05/2021	R197 On 04-November-21			Bond Future	321.73	321.6876	321.7333	321.6876	0.00
06/05/2021	R197 On 03-February-22			Bond Future	317.34	317.2907	317.3365	317.2907	0.00
06/05/2021	R197 On 05-May-22			Bond Future	320.81	320.7623	320.8090	320.7623	0.00
06/05/2021	R202 On 06-May-21			Bond Future	231.69	231.6420	231.6930	231.6420	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
06/05/2021	R202 On 05-August-21			Bond Future	229.89	229.8414	229.8920	229.8414	9,319.00
06/05/2021	R202 On 04-November-21			Bond Future	232.55	232.4963	232.5459	232.4963	0.00
06/05/2021	R202 On 03-February-22			Bond Future	230.92	230.8710	230.9209	230.8710	0.00
06/05/2021	R202 On 05-May-22			Bond Future	233.45	233.3973	233.4482	233.3973	0.00
06/05/2021	R209 On 06-May-21			Bond Future	10.50	68.8206	10.4950	68.8206	0.00
06/05/2021	R209 On 06-May-21	12.24	Call	Bond Future	8967	9	8967	9	0.00
06/05/2021	R209 On 06-May-21	10.60	Call	Bond Future	593	1	593	1	0.00
06/05/2021	R209 On 06-May-21	11.60	Call	Bond Future	5889	6	5889	6	0.00
06/05/2021	R209 On 06-May-21	10.25	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	11.25	Call	Bond Future	4106	4	4106	4	0.00
06/05/2021	R209 On 06-May-21	12.22	Call	Bond Future	8874	9	8874	9	0.00
06/05/2021	R209 On 06-May-21	12.23	Call	Bond Future	8920	9	8920	9	0.00
06/05/2021	R209 On 06-May-21	9.75	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	11.00	Call	Bond Future	2787	3	2787	3	0.00
06/05/2021	R209 On 06-May-21	10.00	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	12.25	Call	Bond Future	9013	9	9013	9	0.00
06/05/2021	R209 On 06-May-21	9.50	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	10.35	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	9.75	Put	Bond Future	4431	5	4431	5	0.00
06/05/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	11.00	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	10.00	Put	Bond Future	2899	3	2899	3	0.00
06/05/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	9.50	Put	Bond Future	6009	6	6009	6	0.00
06/05/2021	R209 On 06-May-21	11.25	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	11.60	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	10.25	Put	Bond Future	1414	2	1414	2	0.00
06/05/2021	R209 On 06-May-21	10.60	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R209 On 06-May-21	10.35	Put	Bond Future	832	1	832	1	0.00
06/05/2021	R209 On 05-August-21			Bond Future	10.67	69.5283	10.6738	69.5283	28,121.00
06/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	6642	6	6642	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
06/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	6604	6	6604	6	0.00
06/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	6680	6	6680	6	0.00
06/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	778	1	778	1	0.00
06/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	799	1	799	1	0.00
06/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	788	1	788	1	0.00
06/05/2021	R209 On 04-November-21			Bond Future	10.86	67.1745	10.8573	67.1745	3,675.00
06/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	912	1	912	1	4,750.00
06/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	7875	8	7875	8	0.00
06/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2599	2	2599	2	0.00
06/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7259	7	7259	7	0.00
06/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	7909	8	7909	8	0.00
06/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	7840	8	7840	8	0.00
06/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1224	1	1224	1	0.00
06/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1465	2	1465	2	6,500.00
06/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1236	1	1236	1	0.00
06/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1248	1	1248	1	0.00
06/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4573	5	4573	5	10,000.00
06/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8868	9	8868	9	0.00
06/05/2021	R209 On 03-February-22			Bond Future	11.05	67.9328	11.0536	67.9328	0.00
06/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4178	4	4178	4	0.00
06/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4124	4	4124	4	0.00
06/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4151	4	4151	4	0.00
06/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4275	4	4275	4	0.00
06/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4301	4	4301	4	0.00
06/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4249	4	4249	4	0.00
06/05/2021	R209 On 05-May-22			Bond Future	11.27	65.5201	11.2663	65.5201	0.00
06/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5017	1	5017	1	0.00
06/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	4962	0	4962	0	0.00
06/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	4990	1	4990	1	0.00
06/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	4107	0	4107	0	0.00
06/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	4130	0	4130	0	0.00
06/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	4084	0	4084	0	0.00
06/05/2021	R210 On 06-May-21			Bond Future	204.20	204.1610	204.1999	204.1610	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
06/05/2021	R210 On 05-August-21			Bond Future	206.35	206.3117	206.3503	206.3117	1,486.00
06/05/2021	R210 On 04-November-21			Bond Future	205.99	205.9533	205.9910	205.9533	0.00
06/05/2021	R210 On 03-February-22			Bond Future	208.36	208.3262	208.3642	208.3262	0.00
06/05/2021	R210 On 05-May-22			Bond Future	207.85	207.8080	207.8466	207.8080	0.00
06/05/2021	R212 On 06-May-21			Bond Future	172.30	172.2763	172.2978	172.2763	0.00
06/05/2021	R212 On 05-August-21			Bond Future	171.80	171.7583	171.8044	171.7583	1,608.00
06/05/2021	R212 On 04-November-21			Bond Future	173.79	173.7429	173.7885	173.7429	0.00
06/05/2021	R213 On 06-May-21			Bond Future	9.51	85.3623	9.5050	85.3623	0.00
06/05/2021	R213 On 06-May-21	11.90	Call	Bond Future	12173	12	12173	12	0.00
06/05/2021	R213 On 06-May-21	11.89	Call	Bond Future	12127	12	12127	12	0.00
06/05/2021	R213 On 06-May-21	11.91	Call	Bond Future	12219	12	12219	12	0.00
06/05/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R213 On 05-August-21			Bond Future	9.68	86.2400	9.6845	86.2400	9,054.00
06/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6352	6	6352	6	0.00
06/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3853	4	3853	4	0.00
06/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6675	6	6675	6	0.00
06/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1566	1	1566	1	0.00
06/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6635	6	6635	6	0.00
06/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6594	6	6594	6	0.00
06/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	579	1	579	1	0.00
06/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	570	1	570	1	0.00
06/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1411	2	1411	2	0.00
06/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3476	4	3476	4	0.00
06/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	561	1	561	1	0.00
06/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	635	1	635	1	0.00
06/05/2021	R213 On 04-November-21			Bond Future	9.88	83.6859	9.8788	83.6859	0.00
06/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7255	7	7255	7	0.00
06/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7219	7	7219	7	0.00
06/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7291	7	7291	7	0.00
06/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1105	1	1105	1	0.00
06/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1093	1	1093	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
06/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1082	1	1082	1	0.00
06/05/2021	R213 On 03-February-22			Bond Future	10.09	84.6305	10.0937	84.6305	0.00
06/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3940	4	3940	4	0.00
06/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1695	2	1695	2	220.00
06/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5192	5	5192	5	0.00
06/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1804	2	1804	2	430.00
06/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4159	4	4159	4	0.00
06/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2501	2	2501	2	0.00
06/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2903	3	2903	3	0.00
06/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3885	4	3885	4	0.00
06/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3415	3	3415	3	0.00
06/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3390	3	3390	3	0.00
06/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1219	1	1219	1	102.00
06/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1027	1	1027	1	200.00
06/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3440	3	3440	3	0.00
06/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5414	5	5414	5	0.00
06/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3491	3	3491	3	0.00
06/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3975	4	3975	4	430.00
06/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6457	7	6457	7	0.00
06/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8229	9	8229	9	0.00
06/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2521	3	2521	3	220.00
06/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2643	3	2643	3	430.00
06/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	4027	4	4027	4	0.00
06/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5196	5	5196	5	200.00
06/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	9014	9	9014	9	0.00
06/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	4080	4	4080	4	0.00
06/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	4054	4	4054	4	0.00
06/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3597	4	3597	4	200.00
06/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4641	5	4641	5	102.00
06/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3361	4	3361	4	102.00
06/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3549	4	3549	4	220.00
06/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6735	7	6735	7	0.00
06/05/2021	R213 On 05-May-22			Bond Future	10.32	82.0067	10.3240	82.0067	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
06/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	4870	1	4870	1	0.00
06/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	4898	1	4898	1	0.00
06/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	4841	1	4841	1	0.00
06/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3297	0	3297	0	0.00
06/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3338	0	3338	0	0.00
06/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3317	0	3317	0	0.00
06/05/2021	R214 On 06-May-21			Bond Future	10.82	66.0360	10.8200	66.0360	0.00
06/05/2021	R214 On 06-May-21	12.27	Call	Bond Future	7608	7	7608	7	0.00
06/05/2021	R214 On 06-May-21	12.26	Call	Bond Future	7561	7	7561	7	0.00
06/05/2021	R214 On 06-May-21	12.25	Call	Bond Future	7513	7	7513	7	0.00
06/05/2021	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R214 On 05-August-21			Bond Future	10.98	66.7151	10.9845	66.7151	17,880.00
06/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6425	6	6425	6	0.00
06/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6462	6	6462	6	0.00
06/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6388	6	6388	6	0.00
06/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	956	1	956	1	0.00
06/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	980	1	980	1	0.00
06/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	968	1	968	1	0.00
06/05/2021	R214 On 04-November-21			Bond Future	11.16	64.1923	11.1640	64.1923	0.00
06/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	7996	8	7996	8	0.00
06/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	7963	8	7963	8	0.00
06/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	7929	8	7929	8	0.00
06/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1378	1	1378	1	0.00
06/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1353	1	1353	1	0.00
06/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1366	1	1366	1	0.00
06/05/2021	R214 On 03-February-22			Bond Future	11.36	64.9169	11.3588	64.9169	0.00
06/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4464	4	4464	4	0.00
06/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4436	4	4436	4	0.00
06/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4491	4	4491	4	0.00
06/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4269	4	4269	4	0.00
06/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4243	4	4243	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
06/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4218	4	4218	4	0.00
06/05/2021	R214 On 05-May-22			Bond Future	11.56	62.3340	11.5619	62.3340	0.00
06/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5134	1	5134	1	0.00
06/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5106	0	5106	0	0.00
06/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5161	1	5161	1	0.00
06/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4239	0	4239	0	0.00
06/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4216	0	4216	0	0.00
06/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4192	0	4192	0	0.00
06/05/2021	R248 On 06-May-21			Bond Future	10.84	83.2725	10.8350	83.2725	0.00
06/05/2021	R248 On 06-May-21	12.35	Call	Bond Future	9874	10	9874	10	0.00
06/05/2021	R248 On 06-May-21	12.34	Call	Bond Future	9816	10	9816	10	0.00
06/05/2021	R248 On 06-May-21	10.90	Call	Bond Future	472	0	472	0	0.00
06/05/2021	R248 On 06-May-21	11.40	Call	Bond Future	3951	4	3951	4	0.00
06/05/2021	R248 On 06-May-21	12.36	Call	Bond Future	9932	10	9932	10	0.00
06/05/2021	R248 On 06-May-21	10.20	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R248 On 06-May-21	10.80	Call	Bond Future	0	0	0	0	0.00
06/05/2021	R248 On 06-May-21	10.80	Put	Bond Future	256	1	256	1	0.00
06/05/2021	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R248 On 06-May-21	10.20	Put	Bond Future	4879	5	4879	5	0.00
06/05/2021	R248 On 06-May-21	11.40	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R248 On 06-May-21	10.90	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
06/05/2021	R248 On 05-August-21			Bond Future	11.00	84.1288	10.9950	84.1288	172,314.00
06/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1684	2	1684	2	1,000.00
06/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	639	1	639	1	0.00
06/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10177	10	10177	10	0.00
06/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10129	10	10129	10	0.00
06/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4044	4	4044	4	1,000.00
06/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1193	1	1193	1	1,300.00
06/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10226	10	10226	10	0.00
06/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2915	3	2915	3	1,300.00
06/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1960	2	1960	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	546	1	546	1	0.00
06/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4859	5	4859	5	0.00
06/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	554	1	554	1	0.00
06/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3596	4	3596	4	0.00
06/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5347	6	5347	6	0.00
06/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2608	3	2608	3	0.00
06/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	539	1	539	1	0.00
06/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6419	7	6419	7	0.00
06/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	8305	9	8305	9	0.00
06/05/2021	R248 On 04-November-21			Bond Future	11.18	80.6685	11.1751	80.6685	0.00
06/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11313	11	11313	11	0.00
06/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11269	11	11269	11	0.00
06/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11356	11	11356	11	0.00
06/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1109	1	1109	1	0.00
06/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1131	1	1131	1	0.00
06/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1120	1	1120	1	0.00
06/05/2021	R248 On 03-February-22			Bond Future	11.37	81.5791	11.3710	81.5791	0.00
06/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5372	5	5372	5	0.00
06/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5337	5	5337	5	0.00
06/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5301	5	5301	5	0.00
06/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4581	5	4581	5	0.00
06/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4642	5	4642	5	0.00
06/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4611	5	4611	5	0.00
06/05/2021	R248 On 05-May-22			Bond Future	11.58	78.0399	11.5754	78.0399	0.00
06/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6195	1	6195	1	0.00
06/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6125	1	6125	1	0.00
06/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6160	1	6160	1	0.00
06/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4752	0	4752	0	0.00
06/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4696	0	4696	0	0.00
06/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4724	0	4724	0	0.00