



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES 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
13/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	2025 On 05-August-21			Bond Future	152.45	152.2064	152.4483	152.2064	5,368.00
13/05/2021	2025 On 04-November-21			Bond Future	154.20	153.9515	154.1956	153.9515	0.00
13/05/2021	2025 On 03-February-22			Bond Future	154.48	154.2363	154.4831	154.2363	0.00
13/05/2021	2025 On 05-May-22			Bond Future	156.36	156.1152	156.3647	156.1152	0.00
13/05/2021	2029 On 05-August-21			Bond Future	112.27	112.0921	112.2743	112.0921	3,031.00
13/05/2021	2029 On 04-November-21			Bond Future	112.41	112.2261	112.4100	112.2261	0.00
13/05/2021	2029 On 03-February-22			Bond Future	113.76	113.5698	113.7557	113.5698	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
13/05/2021	2029 On 05-May-22			Bond Future	113.97	113.7778	113.9658	113.7778	0.00
13/05/2021	2030 On 05-August-21			Bond Future	9.30	93.0150	9.2977	93.0150	103,705.00
13/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6425	7	6425	7	0.00
13/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	643	1	643	1	5,000.00
13/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2835	3	2835	3	0.00
13/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3695	4	3695	4	0.00
13/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	5883	6	5883	6	0.00
13/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	112	0	112	0	200.00
13/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1385	2	1385	2	600.00
13/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6383	7	6383	7	0.00
13/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5260	5	5260	5	0.00
13/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1149	1	1149	1	479.00
13/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2678	3	2678	3	600.00
13/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	13877	14	13877	14	0.00
13/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6341	7	6341	7	0.00
13/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1058	1	1058	1	200.00
13/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9448	9	9448	9	0.00
13/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	484	0	484	0	0.00
13/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5161	5	5161	5	0.00
13/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	12	0	12	0	600.00
13/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	583	1	583	1	200.00
13/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3959	4	3959	4	0.00
13/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	475	0	475	0	0.00
13/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1847	2	1847	2	0.00
13/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3320	3	3320	3	0.00
13/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1253	1	1253	1	479.00
13/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3764	4	3764	4	0.00
13/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1732	2	1732	2	5,000.00
13/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	729	1	729	1	479.00
13/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	467	0	467	0	0.00
13/05/2021	2030 On 04-November-21			Bond Future	9.49	94.0597	9.4925	94.0597	0.00
13/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1508	2	1508	2	300.00
13/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10066	10	10066	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
13/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6844	7	6844	7	0.00
13/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4366	5	4366	5	1,102.00
13/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6771	7	6771	7	0.00
13/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9341	10	9341	10	0.00
13/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2386	3	2386	3	1,102.00
13/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	793	1	793	1	300.00
13/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6808	7	6808	7	0.00
13/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1156	1	1156	1	0.00
13/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1168	1	1168	1	0.00
13/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5455	5	5455	5	0.00
13/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	425	0	425	0	300.00
13/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7598	7	7598	7	0.00
13/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3958	4	3958	4	0.00
13/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1143	1	1143	1	0.00
13/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	534	1	534	1	1,102.00
13/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2233	2	2233	2	0.00
13/05/2021	2030 On 03-February-22			Bond Future	9.70	91.1599	9.7000	91.1599	0.00
13/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3364	4	3364	4	1,000.00
13/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7233	7	7233	7	0.00
13/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3840	4	3840	4	0.00
13/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	2947	3	2947	3	0.00
13/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	2971	3	2971	3	0.00
13/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1080	1	1080	1	101.00
13/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	2995	3	2995	3	0.00
13/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1751	2	1751	2	1,000.00
13/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2761	3	2761	3	0.00
13/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4582	4	4582	4	101.00
13/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8139	8	8139	8	0.00
13/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4291	4	4291	4	0.00
13/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6254	6	6254	6	0.00
13/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4319	4	4319	4	0.00
13/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4348	4	4348	4	0.00
13/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3431	3	3431	3	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1567	2	1567	2	1,000.00
13/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3880	4	3880	4	0.00
13/05/2021	2030 On 05-May-22			Bond Future	9.92	92.2504	9.9207	92.2504	0.00
13/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4676	5	4676	5	0.00
13/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4648	5	4648	5	0.00
13/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4705	5	4705	5	0.00
13/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3285	3	3285	3	0.00
13/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3325	3	3325	3	0.00
13/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3305	3	3305	3	0.00
13/05/2021	2032 On 05-August-21			Bond Future	10.09	91.4755	10.0886	91.4755	136,022.00
13/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7592	8	7592	8	0.00
13/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7547	8	7547	8	0.00
13/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7637	8	7637	8	0.00
13/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	484	0	484	0	0.00
13/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	500	0	500	0	0.00
13/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	492	0	492	0	0.00
13/05/2021	2032 On 04-November-21			Bond Future	10.29	88.3569	10.2945	88.3569	21.00
13/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1335	1	1335	1	700.00
13/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8675	9	8675	9	0.00
13/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13228	14	13228	14	0.00
13/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2334	2	2334	2	700.00
13/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8635	9	8635	9	0.00
13/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8596	9	8596	9	0.00
13/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	1044	1	1044	1	0.00
13/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	286	0	286	0	700.00
13/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1055	1	1055	1	0.00
13/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1066	1	1066	1	0.00
13/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	5053	5	5053	5	0.00
13/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	7111	7	7111	7	0.00
13/05/2021	2032 On 03-February-22			Bond Future	10.51	89.3947	10.5088	89.3947	0.00
13/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2035	2	2035	2	210.00
13/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5573	6	5573	6	0.00
13/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3734	4	3734	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
13/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3189	3	3189	3	0.00
13/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1252	1	1252	1	97.00
13/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4010	4	4010	4	0.00
13/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	988	1	988	1	198.00
13/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	3982	4	3982	4	0.00
13/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6194	6	6194	6	0.00
13/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4240	4	4240	4	0.00
13/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4634	5	4634	5	0.00
13/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2423	3	2423	3	0.00
13/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	3954	4	3954	4	0.00
13/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3926	4	3926	4	0.00
13/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1958	2	1958	2	400.00
13/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4422	4	4422	4	0.00
13/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4394	4	4394	4	0.00
13/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6430	6	6430	6	198.00
13/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10531	10	10531	10	0.00
13/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3798	4	3798	4	97.00
13/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4338	4	4338	4	198.00
13/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	4122	4	4122	4	210.00
13/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4624	4	4624	4	400.00
13/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7338	7	7338	7	0.00
13/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2831	3	2831	3	210.00
13/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5273	5	5273	5	97.00
13/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9338	9	9338	9	0.00
13/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3166	3	3166	3	400.00
13/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	7174	7	7174	7	0.00
13/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4366	4	4366	4	0.00
13/05/2021	2032 On 05-May-22			Bond Future	10.73	86.3171	10.7320	86.3171	0.00
13/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5440	6	5440	6	0.00
13/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5377	6	5377	6	0.00
13/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5409	6	5409	6	0.00
13/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3823	4	3823	4	0.00
13/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3844	4	3844	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
13/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3802	4	3802	4	0.00
13/05/2021	2033 On 05-August-21			Bond Future	104.86	105.2645	104.8581	105.2645	9,629.00
13/05/2021	2033 On 04-November-21			Bond Future	104.83	105.2458	104.8344	105.2458	0.00
13/05/2021	2033 On 03-February-22			Bond Future	106.09	106.5060	106.0893	106.5060	0.00
13/05/2021	2033 On 05-May-22			Bond Future	106.13	106.5474	106.1255	106.5474	0.00
13/05/2021	2037 On 05-August-21			Bond Future	10.87	82.8048	10.8749	82.8048	126,773.00
13/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8752	9	8752	9	0.00
13/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	8799	9	8799	9	0.00
13/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8845	9	8845	9	0.00
13/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	545	1	545	1	0.00
13/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	536	1	536	1	0.00
13/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	528	1	528	1	0.00
13/05/2021	2037 On 04-November-21			Bond Future	11.07	83.7350	11.0714	83.7350	0.00
13/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	10838	11	10838	11	0.00
13/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10797	11	10797	11	0.00
13/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8721	9	8721	9	0.00
13/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5536	6	5536	6	600.00
13/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	10880	11	10880	11	0.00
13/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	941	1	941	1	0.00
13/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1565	2	1565	2	600.00
13/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2985	3	2985	3	0.00
13/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	951	1	951	1	0.00
13/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	931	1	931	1	0.00
13/05/2021	2037 On 03-February-22			Bond Future	11.28	80.4639	11.2789	80.4639	0.00
13/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5293	5	5293	5	0.00
13/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5260	5	5260	5	0.00
13/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5227	5	5227	5	0.00
13/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4146	4	4146	4	0.00
13/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4199	4	4199	4	0.00
13/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4172	4	4172	4	0.00
13/05/2021	2037 On 05-May-22			Bond Future	11.49	81.4267	11.4942	81.4267	0.00
13/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6192	6	6192	6	0.00
13/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6125	6	6125	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
13/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6159	6	6159	6	0.00
13/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4192	4	4192	4	0.00
13/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4239	4	4239	4	0.00
13/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4216	4	4216	4	0.00
13/05/2021	2038 On 05-August-21			Bond Future	116.36	116.3335	116.3592	116.3335	7,713.00
13/05/2021	2038 On 04-November-21			Bond Future	117.69	117.6675	117.6929	117.6675	0.00
13/05/2021	2038 On 03-February-22			Bond Future	117.35	117.3233	117.3488	117.3233	0.00
13/05/2021	2038 On 05-May-22			Bond Future	118.78	118.7526	118.7784	118.7526	0.00
13/05/2021	2040 On 05-August-21			Bond Future	11.03	84.6116	11.0266	84.6116	85,293.00
13/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5174	5	5174	5	900.00
13/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20545	21	20545	21	0.00
13/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9623	10	9623	10	0.00
13/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9575	10	9575	10	0.00
13/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9526	10	9526	10	0.00
13/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3155	3	3155	3	900.00
13/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2996	3	2996	3	0.00
13/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	510	0	510	0	0.00
13/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	526	1	526	1	0.00
13/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1718	2	1718	2	0.00
13/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	6	0	6	0	900.00
13/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	518	1	518	1	0.00
13/05/2021	2040 On 04-November-21			Bond Future	11.22	85.5623	11.2196	85.5623	0.00
13/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11165	11	11165	11	0.00
13/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11122	11	11122	11	0.00
13/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11079	11	11079	11	0.00
13/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1070	1	1070	1	0.00
13/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1060	1	1060	1	0.00
13/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1049	1	1049	1	0.00
13/05/2021	2040 On 03-February-22			Bond Future	11.42	82.0623	11.4232	82.0623	0.00
13/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5457	6	5457	6	0.00
13/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5422	6	5422	6	0.00
13/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5492	6	5492	6	0.00
13/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4483	4	4483	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
13/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4455	4	4455	4	0.00
13/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4427	4	4427	4	0.00
13/05/2021	2040 On 05-May-22			Bond Future	11.63	83.0444	11.6340	83.0444	0.00
13/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6299	6	6299	6	0.00
13/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6264	6	6264	6	0.00
13/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6334	6	6334	6	0.00
13/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4573	4	4573	4	0.00
13/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4599	5	4599	5	0.00
13/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4625	5	4625	5	0.00
13/05/2021	2044 On 05-August-21			Bond Future	11.06	81.4781	11.0633	81.4781	60,776.00
13/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10010	10	10010	10	0.00
13/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	9961	10	9961	10	0.00
13/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10058	10	10058	10	0.00
13/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	458	0	458	0	0.00
13/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	465	0	465	0	0.00
13/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	472	0	472	0	0.00
13/05/2021	2044 On 04-November-21			Bond Future	11.25	82.3935	11.2476	82.3935	0.00
13/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11031	11	11031	11	0.00
13/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	10989	11	10989	11	0.00
13/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11074	11	11074	11	0.00
13/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1099	1	1099	1	0.00
13/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1121	1	1121	1	0.00
13/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1110	1	1110	1	0.00
13/05/2021	2044 On 03-February-22			Bond Future	11.44	78.9815	11.4418	78.9815	0.00
13/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5547	6	5547	6	0.00
13/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5511	6	5511	6	0.00
13/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5476	6	5476	6	0.00
13/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4518	4	4518	4	0.00
13/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4490	4	4490	4	0.00
13/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4462	4	4462	4	0.00
13/05/2021	2044 On 05-May-22			Bond Future	11.64	79.9267	11.6425	79.9267	0.00
13/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6390	7	6390	7	0.00
13/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6355	7	6355	7	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
13/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6320	6	6320	6	0.00
13/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4654	5	4654	5	0.00
13/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4628	5	4628	5	0.00
13/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4602	4	4602	4	0.00
13/05/2021	2046 On 05-August-21			Bond Future	106.30	106.2801	106.3030	106.2801	16,718.00
13/05/2021	2046 On 04-November-21			Bond Future	105.71	105.6900	105.7129	105.6900	0.00
13/05/2021	2046 On 03-February-22			Bond Future	106.98	106.9558	106.9786	106.9558	0.00
13/05/2021	2046 On 05-May-22			Bond Future	106.43	106.4118	106.4347	106.4118	0.00
13/05/2021	2050 On 05-August-21			Bond Future	107.87	107.8466	107.8705	107.8466	11,209.00
13/05/2021	2050 On 04-November-21			Bond Future	109.11	109.0830	109.1067	109.0830	0.00
13/05/2021	2050 On 03-February-22			Bond Future	108.46	108.4402	108.4641	108.4402	0.00
13/05/2021	2050 On 05-May-22			Bond Future	109.79	109.7614	109.7854	109.7614	0.00
13/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	AL37 On 05-August-21			Index Future	790.20	791.4440	790.2020	791.4440	0.00
13/05/2021	AL37 On 04-November-21			Index Future	799.16	800.4160	799.1580	800.4160	0.00
13/05/2021	AL37 On 03-February-22			Index Future	808.53	809.8070	808.5320	809.8070	0.00
13/05/2021	AL37 On 05-May-22			Index Future	818.19	819.4800	818.1890	819.4800	0.00
13/05/2021	AL7T On 05-August-21			Index Future	887.62	890.4610	887.6220	890.4610	0.00
13/05/2021	AL7T On 04-November-21			Index Future	897.68	900.5560	897.6810	900.5560	0.00
13/05/2021	AL7T On 03-February-22			Index Future	908.21	911.1210	908.2110	911.1210	0.00
13/05/2021	AL7T On 05-May-22			Index Future	919.06	922.0040	919.0580	922.0040	0.00
13/05/2021	ALBI On 05-August-21			Index Future	782.03	783.7320	782.0250	783.7320	134.00
13/05/2021	ALBI On 04-November-21			Index Future	790.89	792.6170	790.8880	792.6170	0.00
13/05/2021	ALBI On 03-February-22			Index Future	800.17	801.9160	800.1650	801.9160	0.00
13/05/2021	ALBI On 05-May-22			Index Future	809.72	811.4950	809.7220	811.4950	0.00
13/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C035 On 28-February-35			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
13/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2021	ES33 On 05-August-21			Bond Future	11.60	76.8430	11.5981	76.8430	350.00
13/05/2021	ES33 On 04-November-21			Bond Future	11.84	73.9481	11.8434	73.9481	0.00
13/05/2021	ES33 On 03-February-22			Bond Future	12.10	74.8343	12.1031	74.8343	0.00
13/05/2021	ES33 On 05-May-22			Bond Future	12.37	71.9687	12.3677	71.9687	0.00
13/05/2021	ES42 On 05-August-21			Bond Future	12.06	75.7750	12.0644	75.7750	4,779.00
13/05/2021	ES42 On 04-November-21			Bond Future	12.30	72.3857	12.2964	72.3857	0.00
13/05/2021	ES42 On 03-February-22			Bond Future	12.53	73.2536	12.5338	73.2536	0.00
13/05/2021	ES42 On 05-May-22			Bond Future	12.78	69.8881	12.7844	69.8881	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
13/05/2021	GOVI On 05-August-21			GOVI	772.54	774.2330	772.5370	774.2330	989.00
13/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	533870	55	533870	55	0.00
13/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	533970	55	533970	55	0.00
13/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	534070	55	534070	55	0.00
13/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 04-November-21			GOVI	781.29	783.0110	781.2930	783.0110	0.00
13/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	528730	55	528730	55	0.00
13/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	528830	55	528830	55	0.00
13/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	528930	55	528930	55	0.00
13/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 03-February-22			GOVI	790.46	792.1970	790.4580	792.1970	0.00
13/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	23020	1	23020	1	0.00
13/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	22820	1	22820	1	0.00
13/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	22920	1	22920	1	0.00
13/05/2021	GOVI On 05-May-22			GOVI	799.90	801.6600	799.8980	801.6600	0.00
13/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	116580	13	116580	13	0.00
13/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	116680	13	116680	13	0.00
13/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	116480	13	116480	13	0.00
13/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2021	IGOV On 05-August-21			Index Future	286.90	286.7170	286.9000	286.7170	578.00
13/05/2021	IGOV On 04-November-21			Index Future	290.22	290.0380	290.2210	290.0380	16.00
13/05/2021	IGOV On 03-February-22			Index Future	293.70	293.5100	293.6950	293.5100	0.00
13/05/2021	IGOV On 05-May-22			Index Future	297.27	297.0840	297.2710	297.0840	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
13/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
13/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
13/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
13/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
13/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.31	90.3000	90.3100	90.3000	0.00
13/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.52	93.5000	93.5200	93.5000	0.00
13/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.11	94.0800	94.1100	94.0800	0.00
13/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.59	86.5600	86.5900	86.5600	0.00
13/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.21	92.1900	92.2100	92.1900	0.00
13/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.65	80.6200	80.6500	80.6200	0.00
13/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.29	77.2700	77.2900	77.2700	0.00
13/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.81	75.7900	75.8100	75.7900	0.00
13/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.94	77.9200	77.9400	77.9200	0.00
13/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.04	82.0400	82.0400	82.0400	0.00
13/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.63	80.6400	80.6300	80.6400	0.00
13/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.81	82.8200	82.8100	82.8200	0.00
13/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.71	88.7300	88.7100	88.7300	0.00
13/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.21	89.2400	89.2100	89.2400	0.00
13/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.34	82.3800	82.3400	82.3800	0.00
13/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.23	90.2700	90.2300	90.2700	0.00
13/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
13/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
13/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	0.00
13/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2400	3.7700	96.2400	0.00
13/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.2150	3.7950	96.2150	30,000.00
13/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.1500	3.8600	96.1500	0.00
13/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.0100	4.0100	96.0100	0.00
13/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7750	4.2750	95.7750	0.00
13/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.65	95.3950	4.6450	95.3950	471.00
13/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.84	95.2100	4.8400	95.2100	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
13/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8750	5.1900	94.8750	0.00
13/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.41	94.6750	5.4050	94.6750	0.00
13/05/2021	R023 On 05-August-21			Bond Future	4.81	107.8290	4.8148	107.8290	15,675.00
13/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	819	1	819	1	0.00
13/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	805	1	805	1	0.00
13/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	792	1	792	1	0.00
13/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	71	0	71	0	0.00
13/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	69	0	69	0	0.00
13/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	67	0	67	0	0.00
13/05/2021	R023 On 04-November-21			Bond Future	4.87	105.1310	4.8661	105.1310	0.00
13/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	388	0	388	0	0.00
13/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	380	0	380	0	0.00
13/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	373	0	373	0	0.00
13/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	329	0	329	0	0.00
13/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	324	0	324	0	0.00
13/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	319	0	319	0	0.00
13/05/2021	R023 On 03-February-22			Bond Future	4.91	106.3653	4.9087	106.3653	0.00
13/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	472	0	472	0	0.00
13/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	465	0	465	0	0.00
13/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	479	0	479	0	0.00
13/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	301	0	301	0	0.00
13/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	308	0	308	0	0.00
13/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	305	0	305	0	0.00
13/05/2021	R023 On 05-May-22			Bond Future	4.93	103.7262	4.9283	103.7262	0.00
13/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1145	1	1145	1	0.00
13/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1138	1	1138	1	0.00
13/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1152	1	1152	1	0.00
13/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	59	0	59	0	0.00
13/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	61	0	61	0	0.00
13/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	60	0	60	0	0.00
13/05/2021	R035 On 05-August-21			Bond Future	10.70	91.1873	10.7007	91.1873	91,415.00
13/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
13/05/2021	R035 On 05-August-21	5.29	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
13/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3132	3	3132	3	0.00
13/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1129	1	1129	1	100.00
13/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
13/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5528	6	5528	6	0.00
13/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1393	1	1393	1	100.00
13/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	47055	47	47055	47	0.00
13/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2690	3	2690	3	100.00
13/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5647	6	5647	6	0.00
13/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47288	47	47288	47	0.00
13/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	47172	47	47172	47	0.00
13/05/2021	R035 On 04-November-21			Bond Future	10.91	87.7353	10.9087	87.7353	0.00
13/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5019	5	5019	5	0.00
13/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	15870	16	15870	16	0.00
13/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7163	7	7163	7	0.00
13/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2151	2	2151	2	782.00
13/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10252	10	10252	10	0.00
13/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10210	10	10210	10	0.00
13/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3098	3	3098	3	0.00
13/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1882	2	1882	2	350.00
13/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1904	2	1904	2	400.00
13/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3154	3	3154	3	400.00
13/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4593	5	4593	5	0.00
13/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10294	10	10294	10	0.00
13/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	1015	1	1015	1	0.00
13/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3538	3	3538	3	782.00
13/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6525	6	6525	6	0.00
13/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2154	2	2154	2	782.00
13/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4977	5	4977	5	0.00
13/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	7018	7	7018	7	0.00
13/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	5049	5	5049	5	350.00
13/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	7063	7	7063	7	0.00
13/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3235	3	3235	3	350.00
13/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1037	1	1037	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
13/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	1026	1	1026	1	0.00
13/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	232	0	232	0	400.00
13/05/2021	R035 On 03-February-22			Bond Future	11.13	88.7656	11.1285	88.7656	0.00
13/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7269	7	7269	7	0.00
13/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	1976	2	1976	2	280.00
13/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1337	1	1337	1	683.00
13/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	4975	5	4975	5	0.00
13/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5107	5	5107	5	0.00
13/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2311	2	2311	2	200.00
13/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6698	7	6698	7	0.00
13/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4320	4	4320	4	0.00
13/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5479	6	5479	6	0.00
13/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4911	5	4911	5	0.00
13/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3251	3	3251	3	0.00
13/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	4943	5	4943	5	0.00
13/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4334	4	4334	4	0.00
13/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4362	4	4362	4	0.00
13/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3922	4	3922	4	683.00
13/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3179	3	3179	3	280.00
13/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4200	4	4200	4	200.00
13/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7794	8	7794	8	0.00
13/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4306	4	4306	4	0.00
13/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6210	6	6210	6	683.00
13/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10628	11	10628	11	0.00
13/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2905	3	2905	3	200.00
13/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4918	5	4918	5	280.00
13/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8524	8	8524	8	0.00
13/05/2021	R035 On 05-May-22			Bond Future	11.35	85.3488	11.3482	85.3488	0.00
13/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	5984	6	5984	6	0.00
13/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	5951	6	5951	6	0.00
13/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	5918	6	5918	6	0.00
13/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4289	4	4289	4	0.00
13/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4266	4	4266	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
13/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4242	4	4242	4	0.00
13/05/2021	R186 On 05-August-21			Bond Future	7.59	114.2730	7.5861	114.2730	92,933.00
13/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5016	5	5016	5	0.00
13/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	4977	5	4977	5	0.00
13/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	4939	5	4939	5	0.00
13/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	276	0	276	0	0.00
13/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	270	0	270	0	0.00
13/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	264	0	264	0	0.00
13/05/2021	R186 On 04-November-21			Bond Future	7.77	115.5559	7.7714	115.5559	0.00
13/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3020	3	3020	3	0.00
13/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5074	5	5074	5	0.00
13/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2166	2	2166	2	0.00
13/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	2993	3	2993	3	0.00
13/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	2966	3	2966	3	0.00
13/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1560	1	1560	1	0.00
13/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1544	1	1544	1	0.00
13/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	744	1	744	1	15,177.00
13/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1527	1	1527	1	0.00
13/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	2172	2	2172	2	15,177.00
13/05/2021	R186 On 03-February-22			Bond Future	7.97	111.6299	7.9694	111.6299	0.00
13/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1278	1	1278	1	0.00
13/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1263	1	1263	1	0.00
13/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1292	1	1292	1	0.00
13/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	4160	4	4160	4	0.00
13/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4218	4	4218	4	0.00
13/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4189	4	4189	4	0.00
13/05/2021	R186 On 05-May-22			Bond Future	8.19	112.9649	8.1855	112.9649	0.00
13/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	2993	3	2993	3	0.00
13/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	2970	3	2970	3	0.00
13/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3015	3	3015	3	0.00
13/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2481	2	2481	2	0.00
13/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2515	2	2515	2	0.00
13/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2498	2	2498	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
13/05/2021	R197 On 05-August-21			Bond Future	318.75	318.2392	318.7467	318.2392	1,751.00
13/05/2021	R197 On 04-November-21			Bond Future	322.40	321.8874	322.3996	321.8874	0.00
13/05/2021	R197 On 03-February-22			Bond Future	318.15	317.6364	318.1540	317.6364	0.00
13/05/2021	R197 On 05-May-22			Bond Future	322.03	321.5065	322.0301	321.5065	0.00
13/05/2021	R202 On 05-August-21			Bond Future	230.22	230.0562	230.2209	230.0562	9,325.00
13/05/2021	R202 On 04-November-21			Bond Future	232.86	232.6932	232.8593	232.6932	0.00
13/05/2021	R202 On 03-February-22			Bond Future	231.34	231.1743	231.3417	231.1743	0.00
13/05/2021	R202 On 05-May-22			Bond Future	234.16	233.9904	234.1596	233.9904	0.00
13/05/2021	R209 On 05-August-21			Bond Future	10.59	70.4453	10.5920	70.4453	28,493.00
13/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	6940	7	6940	7	0.00
13/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	6900	7	6900	7	0.00
13/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	6980	7	6980	7	0.00
13/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	621	1	621	1	0.00
13/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	640	1	640	1	0.00
13/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	630	1	630	1	0.00
13/05/2021	R209 On 04-November-21			Bond Future	10.77	68.0956	10.7736	68.0956	4,375.00
13/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1054	1	1054	1	6,000.00
13/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8270	8	8270	8	0.00
13/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7643	8	7643	8	0.00
13/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2909	3	2909	3	0.00
13/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8305	8	8305	8	0.00
13/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8235	8	8235	8	0.00
13/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1165	1	1165	1	0.00
13/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1395	1	1395	1	9,000.00
13/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1176	1	1176	1	0.00
13/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1187	1	1187	1	0.00
13/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4427	4	4427	4	12,500.00
13/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8555	8	8555	8	0.00
13/05/2021	R209 On 03-February-22			Bond Future	10.96	68.8954	10.9609	68.8954	0.00
13/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4486	5	4486	5	0.00
13/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4457	5	4457	5	0.00
13/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4429	5	4429	5	0.00
13/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4115	4	4115	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
13/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4091	4	4091	4	0.00
13/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4066	4	4066	4	0.00
13/05/2021	R209 On 05-May-22			Bond Future	11.15	66.5779	11.1536	66.5779	0.00
13/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5428	6	5428	6	0.00
13/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5399	5	5399	5	0.00
13/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5370	5	5370	5	0.00
13/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3957	4	3957	4	0.00
13/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3935	4	3935	4	0.00
13/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3914	4	3914	4	0.00
13/05/2021	R210 On 05-August-21			Bond Future	206.83	206.5351	206.8296	206.5351	1,486.00
13/05/2021	R210 On 04-November-21			Bond Future	206.46	206.1612	206.4583	206.1612	0.00
13/05/2021	R210 On 03-February-22			Bond Future	208.93	208.6299	208.9301	208.6299	0.00
13/05/2021	R210 On 05-May-22			Bond Future	208.68	208.3714	208.6750	208.3714	0.00
13/05/2021	R212 On 05-August-21			Bond Future	172.01	171.9753	172.0077	171.9753	1,608.00
13/05/2021	R212 On 04-November-21			Bond Future	173.98	173.9470	173.9792	173.9470	0.00
13/05/2021	R213 On 05-August-21			Bond Future	9.69	86.8716	9.6938	86.8716	9,054.00
13/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6566	7	6566	7	0.00
13/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6238	6	6238	6	0.00
13/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3770	4	3770	4	0.00
13/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6524	7	6524	7	0.00
13/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6483	7	6483	7	0.00
13/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1476	2	1476	2	0.00
13/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	519	0	519	0	0.00
13/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1379	1	1379	1	0.00
13/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3437	3	3437	3	0.00
13/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	511	0	511	0	0.00
13/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	572	1	572	1	0.00
13/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	502	0	502	0	0.00
13/05/2021	R213 On 04-November-21			Bond Future	9.89	84.3167	9.8900	84.3167	0.00
13/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7236	7	7236	7	0.00
13/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7200	7	7200	7	0.00
13/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7272	8	7272	8	0.00
13/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1146	1	1146	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
13/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1134	1	1134	1	0.00
13/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1122	1	1122	1	0.00
13/05/2021	R213 On 03-February-22			Bond Future	10.10	85.3066	10.0980	85.3066	0.00
13/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3955	4	3955	4	0.00
13/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1704	2	1704	2	220.00
13/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5226	5	5226	5	0.00
13/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1824	2	1824	2	430.00
13/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4174	4	4174	4	0.00
13/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2923	3	2923	3	0.00
13/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3901	4	3901	4	0.00
13/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3407	4	3407	4	0.00
13/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2525	3	2525	3	0.00
13/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3432	4	3432	4	0.00
13/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1207	1	1207	1	102.00
13/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3508	4	3508	4	0.00
13/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5450	6	5450	6	0.00
13/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1016	1	1016	1	200.00
13/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3457	4	3457	4	0.00
13/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	4066	4	4066	4	0.00
13/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2579	2	2579	2	220.00
13/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2699	3	2699	3	430.00
13/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	4013	4	4013	4	430.00
13/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6498	6	6498	6	0.00
13/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8238	8	8238	8	0.00
13/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5242	5	5242	5	200.00
13/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	9025	9	9025	9	0.00
13/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	4093	4	4093	4	0.00
13/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	4119	4	4119	4	0.00
13/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3634	3	3634	3	200.00
13/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4683	5	4683	5	102.00
13/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3397	3	3397	3	102.00
13/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3586	3	3586	3	220.00
13/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6765	7	6765	7	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
13/05/2021	R213 On 05-May-22			Bond Future	10.31	82.7944	10.3076	82.7944	0.00
13/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	4972	5	4972	5	0.00
13/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5001	5	5001	5	0.00
13/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	4943	5	4943	5	0.00
13/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3318	3	3318	3	0.00
13/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3357	3	3357	3	0.00
13/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3338	3	3338	3	0.00
13/05/2021	R214 On 05-August-21			Bond Future	10.95	67.5285	10.9498	67.5285	17,880.00
13/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6501	7	6501	7	0.00
13/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6539	7	6539	7	0.00
13/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6463	7	6463	7	0.00
13/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	835	1	835	1	0.00
13/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	858	1	858	1	0.00
13/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	846	1	846	1	0.00
13/05/2021	R214 On 04-November-21			Bond Future	11.13	65.0086	11.1291	65.0086	0.00
13/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8190	8	8190	8	0.00
13/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8156	8	8156	8	0.00
13/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8122	8	8122	8	0.00
13/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1379	1	1379	1	0.00
13/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1354	1	1354	1	0.00
13/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1366	1	1366	1	0.00
13/05/2021	R214 On 03-February-22			Bond Future	11.32	65.7721	11.3171	65.7721	0.00
13/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4630	5	4630	5	0.00
13/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4602	5	4602	5	0.00
13/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4658	5	4658	5	0.00
13/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4210	4	4210	4	0.00
13/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4185	4	4185	4	0.00
13/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4160	4	4160	4	0.00
13/05/2021	R214 On 05-May-22			Bond Future	11.50	63.2787	11.5033	63.2787	0.00
13/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5389	6	5389	6	0.00
13/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5361	6	5361	6	0.00
13/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5418	6	5418	6	0.00
13/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4187	4	4187	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
13/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4164	4	4164	4	0.00
13/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4142	4	4142	4	0.00
13/05/2021	R248 On 05-August-21			Bond Future	10.97	85.0054	10.9706	85.0054	172,314.00
13/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10258	10	10258	10	0.00
13/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10209	10	10209	10	0.00
13/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	653	1	653	1	0.00
13/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1690	2	1690	2	1,000.00
13/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10308	10	10308	10	0.00
13/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4083	4	4083	4	1,000.00
13/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1205	1	1205	1	1,300.00
13/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1963	2	1963	2	0.00
13/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2921	3	2921	3	1,300.00
13/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4689	5	4689	5	0.00
13/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3428	3	3428	3	0.00
13/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5179	5	5179	5	0.00
13/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	460	0	460	0	0.00
13/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2473	2	2473	2	0.00
13/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	453	0	453	0	0.00
13/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6257	6	6257	6	0.00
13/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	8144	8	8144	8	0.00
13/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	446	0	446	0	0.00
13/05/2021	R248 On 04-November-21			Bond Future	11.15	81.5471	11.1508	81.5471	0.00
13/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11412	12	11412	12	0.00
13/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11368	12	11368	12	0.00
13/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11456	12	11456	12	0.00
13/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1040	1	1040	1	0.00
13/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1061	1	1061	1	0.00
13/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1051	1	1051	1	0.00
13/05/2021	R248 On 03-February-22			Bond Future	11.34	82.5048	11.3401	82.5048	0.00
13/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5518	6	5518	6	0.00
13/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5482	6	5482	6	0.00
13/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5446	6	5446	6	0.00
13/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4520	4	4520	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
13/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4580	5	4580	5	0.00
13/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4550	4	4550	4	0.00
13/05/2021	R248 On 05-May-22			Bond Future	11.53	79.0762	11.5279	79.0762	0.00
13/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6410	7	6410	7	0.00
13/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6374	6	6374	6	0.00
13/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6338	6	6338	6	0.00
13/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4655	5	4655	5	0.00
13/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4601	5	4601	5	0.00
13/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4628	5	4628	5	0.00