



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 June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	2025 On 05-August-21			Bond Future	153.50	153.4777	153.5030	153.4777	5,354.00
04/06/2021	2025 On 04-November-21			Bond Future	155.22	155.1948	155.2200	155.1948	0.00
04/06/2021	2025 On 03-February-22			Bond Future	155.48	155.4597	155.4848	155.4597	0.00
04/06/2021	2025 On 05-May-22			Bond Future	157.36	157.3350	157.3602	157.3350	0.00
04/06/2021	2029 On 05-August-21			Bond Future	114.48	114.2090	114.4755	114.2090	3,031.00
04/06/2021	2029 On 04-November-21			Bond Future	114.61	114.3359	114.6051	114.3359	0.00
04/06/2021	2029 On 03-February-22			Bond Future	115.95	115.6792	115.9513	115.6792	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
04/06/2021	2029 On 05-May-22			Bond Future	116.17	115.8992	116.1744	115.8992	0.00
04/06/2021	2030 On 05-August-21			Bond Future	8.90	94.5230	8.8976	94.5230	100,940.00
04/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	8330	8	8330	8	0.00
04/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1092	1	1092	1	5,000.00
04/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4158	4	4158	4	0.00
04/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5221	5	5221	5	0.00
04/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2197	2	2197	2	600.00
04/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7721	7	7721	7	0.00
04/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	194	0	194	0	200.00
04/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	8283	8	8283	8	0.00
04/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8236	8	8236	8	0.00
04/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7026	7	7026	7	0.00
04/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1857	2	1857	2	479.00
04/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3956	4	3956	4	600.00
04/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16098	16	16098	16	0.00
04/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1725	2	1725	2	200.00
04/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7298	8	7298	8	0.00
04/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	1	0	1	0	600.00
04/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	189	0	189	0	200.00
04/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2394	3	2394	3	0.00
04/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	148	0	148	0	0.00
04/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3378	4	3378	4	0.00
04/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	144	0	144	0	0.00
04/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1901	2	1901	2	0.00
04/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	893	1	893	1	0.00
04/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	548	1	548	1	479.00
04/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2241	2	2241	2	0.00
04/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	824	1	824	1	5,000.00
04/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	263	0	263	0	479.00
04/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	141	0	141	0	0.00
04/06/2021	2030 On 04-November-21			Bond Future	9.08	95.5581	9.0795	95.5581	0.00
04/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2158	2	2158	2	300.00
04/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12054	12	12054	12	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
04/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	8532	8	8532	8	0.00
04/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5698	5	5698	5	29.00
04/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8450	8	8450	8	0.00
04/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	11278	11	11278	11	0.00
04/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3299	3	3299	3	29.00
04/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1184	1	1184	1	300.00
04/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8491	8	8491	8	0.00
04/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	609	1	609	1	0.00
04/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	617	1	617	1	0.00
04/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3875	4	3875	4	0.00
04/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	183	0	183	0	300.00
04/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5759	6	5759	6	0.00
04/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2641	3	2641	3	0.00
04/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	601	1	601	1	0.00
04/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	241	0	241	0	29.00
04/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1335	1	1335	1	0.00
04/06/2021	2030 On 03-February-22			Bond Future	9.27	92.6541	9.2717	92.6541	0.00
04/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4360	4	4360	4	1,000.00
04/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8817	8	8817	8	0.00
04/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4931	5	4931	5	0.00
04/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3852	4	3852	4	0.00
04/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3881	4	3881	4	0.00
04/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2362	2	2362	2	1,000.00
04/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3624	3	3624	3	0.00
04/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1487	1	1487	1	101.00
04/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3910	4	3910	4	0.00
04/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2971	3	2971	3	0.00
04/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3210	3	3210	3	101.00
04/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6312	7	6312	7	0.00
04/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4631	5	4631	5	0.00
04/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2994	3	2994	3	0.00
04/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3018	3	3018	3	0.00
04/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2287	2	2287	2	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
04/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	916	1	916	1	1,000.00
04/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2641	3	2641	3	0.00
04/06/2021	2030 On 05-May-22			Bond Future	9.47	93.7514	9.4741	93.7514	0.00
04/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2310	2	2310	2	1,800.00
04/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8803	8	8803	8	0.00
04/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3377	3	3377	3	0.00
04/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5874	6	5874	6	0.00
04/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5841	6	5841	6	0.00
04/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1155	1	1155	1	1,800.00
04/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5071	5	5071	5	0.00
04/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5907	6	5907	6	0.00
04/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1584	1	1584	1	1,073.00
04/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8316	9	8316	9	0.00
04/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2238	2	2238	2	0.00
04/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5361	6	5361	6	0.00
04/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2268	2	2268	2	0.00
04/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2253	2	2253	2	0.00
04/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4015	4	4015	4	1,073.00
04/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6910	7	6910	7	0.00
04/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2677	3	2677	3	1,073.00
04/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1216	1	1216	1	1,800.00
04/06/2021	2032 On 05-August-21			Bond Future	9.60	93.6021	9.6021	93.6021	118,592.00
04/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	10158	10	10158	10	0.00
04/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	10108	10	10108	10	0.00
04/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	10208	10	10208	10	0.00
04/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	116	0	116	0	0.00
04/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	121	0	121	0	0.00
04/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	118	0	118	0	0.00
04/06/2021	2032 On 04-November-21			Bond Future	9.79	90.4817	9.7920	90.4817	21.00
04/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2140	2	2140	2	700.00
04/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15987	16	15987	16	0.00
04/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11056	11	11056	11	0.00
04/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3516	3	3516	3	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11011	11	11011	11	0.00
04/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10967	11	10967	11	0.00
04/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	478	1	478	1	0.00
04/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	490	1	490	1	0.00
04/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	98	0	98	0	700.00
04/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	484	1	484	1	0.00
04/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3289	4	3289	4	0.00
04/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4968	5	4968	5	0.00
04/06/2021	2032 On 03-February-22			Bond Future	9.99	91.5238	9.9884	91.5238	0.00
04/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5084	5	5084	5	0.00
04/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2907	3	2907	3	210.00
04/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7293	7	7293	7	0.00
04/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1843	2	1843	2	97.00
04/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5425	5	5425	5	0.00
04/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1467	1	1467	1	198.00
04/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5390	5	5390	5	0.00
04/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4399	4	4399	4	0.00
04/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8015	8	8015	8	0.00
04/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5706	5	5706	5	0.00
04/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2805	3	2805	3	400.00
04/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6180	6	6180	6	0.00
04/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3416	3	3416	3	0.00
04/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5356	5	5356	5	0.00
04/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5321	5	5321	5	0.00
04/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2857	3	2857	3	0.00
04/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2835	3	2835	3	0.00
04/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4463	5	4463	5	198.00
04/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8049	8	8049	8	0.00
04/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2385	3	2385	3	97.00
04/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2792	3	2792	3	198.00
04/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2628	3	2628	3	210.00
04/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	3012	3	3012	3	400.00
04/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5225	6	5225	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
04/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1691	2	1691	2	210.00
04/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3523	4	3523	4	97.00
04/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6968	7	6968	7	0.00
04/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2813	3	2813	3	0.00
04/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1925	2	1925	2	400.00
04/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5086	5	5086	5	0.00
04/06/2021	2032 On 05-May-22			Bond Future	10.19	88.4609	10.1908	88.4609	0.00
04/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7074	7	7074	7	0.00
04/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7000	7	7000	7	0.00
04/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7037	7	7037	7	0.00
04/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2466	3	2466	3	0.00
04/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2482	3	2482	3	0.00
04/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2450	3	2450	3	0.00
04/06/2021	2033 On 05-August-21			Bond Future	108.49	108.4658	108.4886	108.4658	9,629.00
04/06/2021	2033 On 04-November-21			Bond Future	108.48	108.4538	108.4763	108.4538	0.00
04/06/2021	2033 On 03-February-22			Bond Future	109.75	109.7279	109.7506	109.7279	0.00
04/06/2021	2033 On 05-May-22			Bond Future	109.82	109.7956	109.8184	109.7956	0.00
04/06/2021	2037 On 05-August-21			Bond Future	10.38	85.1255	10.3827	85.1255	128,108.00
04/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	11587	11	11587	11	0.00
04/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	11639	11	11639	11	0.00
04/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	11691	11	11691	11	0.00
04/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	129	0	129	0	0.00
04/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	126	0	126	0	0.00
04/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	124	0	124	0	0.00
04/06/2021	2037 On 04-November-21			Bond Future	10.56	86.0577	10.5639	86.0577	0.00
04/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	13582	13	13582	13	0.00
04/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	13536	13	13536	13	0.00
04/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11203	11	11203	11	0.00
04/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7591	7	7591	7	600.00
04/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	13628	13	13628	13	0.00
04/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	422	0	422	0	0.00
04/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	785	1	785	1	600.00
04/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1777	2	1777	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
04/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	427	1	427	1	0.00
04/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	417	0	417	0	0.00
04/06/2021	2037 On 03-February-22			Bond Future	10.75	82.7943	10.7540	82.7943	0.00
04/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7152	7	7152	7	0.00
04/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7112	7	7112	7	0.00
04/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7072	7	7072	7	0.00
04/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2724	3	2724	3	0.00
04/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2763	3	2763	3	0.00
04/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2744	3	2744	3	0.00
04/06/2021	2037 On 05-May-22			Bond Future	10.95	83.7751	10.9497	83.7751	0.00
04/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8156	8	8156	8	0.00
04/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8077	8	8077	8	0.00
04/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8116	8	8116	8	0.00
04/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2846	3	2846	3	0.00
04/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2881	3	2881	3	0.00
04/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2863	3	2863	3	0.00
04/06/2021	2038 On 05-August-21			Bond Future	121.34	120.9891	121.3392	120.9891	7,713.00
04/06/2021	2038 On 04-November-21			Bond Future	122.70	122.3427	122.6965	122.3427	0.00
04/06/2021	2038 On 03-February-22			Bond Future	122.38	122.0271	122.3846	122.0271	0.00
04/06/2021	2038 On 05-May-22			Bond Future	123.86	123.4993	123.8610	123.4993	0.00
04/06/2021	2040 On 05-August-21			Bond Future	10.56	86.8264	10.5556	86.8264	86,242.00
04/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	12547	12	12547	12	0.00
04/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	7450	7	7450	7	900.00
04/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23854	23	23854	23	0.00
04/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	12493	12	12493	12	0.00
04/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	12439	12	12439	12	0.00
04/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	4862	4	4862	4	900.00
04/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1387	2	1387	2	0.00
04/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	118	0	118	0	0.00
04/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
04/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	123	0	123	0	0.00
04/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	679	1	679	1	0.00
04/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	121	0	121	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
04/06/2021	2040 On 04-November-21			Bond Future	10.73	87.7773	10.7339	87.7773	0.00
04/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13942	13	13942	13	0.00
04/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13894	13	13894	13	0.00
04/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13846	13	13846	13	0.00
04/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	510	1	510	1	0.00
04/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	504	1	504	1	0.00
04/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	498	1	498	1	0.00
04/06/2021	2040 On 03-February-22			Bond Future	10.92	84.2833	10.9207	84.2833	0.00
04/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7308	7	7308	7	0.00
04/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7266	7	7266	7	0.00
04/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7350	7	7350	7	0.00
04/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2981	3	2981	3	0.00
04/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2960	3	2960	3	0.00
04/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2938	3	2938	3	0.00
04/06/2021	2040 On 05-May-22			Bond Future	11.11	85.2819	11.1126	85.2819	0.00
04/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1916	2	1916	2	1,200.00
04/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8231	8	8231	8	0.00
04/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8190	8	8190	8	0.00
04/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3545	3	3545	3	1,200.00
04/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12927	12	12927	12	0.00
04/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8272	8	8272	8	0.00
04/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3134	3	3134	3	0.00
04/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1456	2	1456	2	1,200.00
04/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3154	3	3154	3	0.00
04/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7301	8	7301	8	0.00
04/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3174	3	3174	3	0.00
04/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11311	12	11311	12	0.00
04/06/2021	2044 On 05-August-21			Bond Future	10.59	83.6013	10.5944	83.6013	60,407.00
04/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13001	12	13001	12	0.00
04/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12947	12	12947	12	0.00
04/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13054	12	13054	12	0.00
04/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	102	0	102	0	0.00
04/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	104	0	104	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
04/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	106	0	106	0	0.00
04/06/2021	2044 On 04-November-21			Bond Future	10.76	84.5169	10.7639	84.5169	0.00
04/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13820	13	13820	13	0.00
04/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13773	13	13773	13	0.00
04/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13867	13	13867	13	0.00
04/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	527	1	527	1	0.00
04/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	539	1	539	1	0.00
04/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	533	1	533	1	0.00
04/06/2021	2044 On 03-February-22			Bond Future	10.94	81.1106	10.9413	81.1106	0.00
04/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7442	7	7442	7	0.00
04/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7399	7	7399	7	0.00
04/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7357	7	7357	7	0.00
04/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	3013	3	3013	3	0.00
04/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2992	3	2992	3	0.00
04/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2971	3	2971	3	0.00
04/06/2021	2044 On 05-May-22			Bond Future	11.12	82.0716	11.1230	82.0716	0.00
04/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8369	8	8369	8	0.00
04/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8328	8	8328	8	0.00
04/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8287	8	8287	8	0.00
04/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3205	4	3205	4	0.00
04/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3185	4	3185	4	0.00
04/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3165	4	3165	4	0.00
04/06/2021	2046 On 05-August-21			Bond Future	111.83	112.1884	111.8286	112.1884	18,098.00
04/06/2021	2046 On 04-November-21			Bond Future	111.27	111.6353	111.2710	111.6353	0.00
04/06/2021	2046 On 03-February-22			Bond Future	112.58	112.9470	112.5783	112.9470	0.00
04/06/2021	2046 On 05-May-22			Bond Future	112.09	112.4627	112.0893	112.4627	0.00
04/06/2021	2050 On 05-August-21			Bond Future	114.31	114.2857	114.3108	114.2857	11,209.00
04/06/2021	2050 On 04-November-21			Bond Future	115.59	115.5644	115.5894	115.5644	0.00
04/06/2021	2050 On 03-February-22			Bond Future	115.00	114.9732	114.9984	114.9732	0.00
04/06/2021	2050 On 05-May-22			Bond Future	116.39	116.3603	116.3857	116.3603	0.00
04/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	8657 On 21-December-26			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
04/06/2021	AL37 On 05-August-21			Index Future	796.42	795.2140	796.4200	795.2140	0.00
04/06/2021	AL37 On 04-November-21			Index Future	805.23	804.0090	805.2260	804.0090	0.00
04/06/2021	AL37 On 03-February-22			Index Future	814.49	813.2600	814.4890	813.2600	0.00
04/06/2021	AL37 On 05-May-22			Index Future	824.12	822.8760	824.1190	822.8760	0.00
04/06/2021	AL7T On 05-August-21			Index Future	911.55	907.1880	911.5510	907.1880	0.00
04/06/2021	AL7T On 04-November-21			Index Future	921.63	917.2210	921.6300	917.2210	0.00
04/06/2021	AL7T On 03-February-22			Index Future	932.23	927.7740	932.2330	927.7740	0.00
04/06/2021	AL7T On 05-May-22			Index Future	943.25	938.7450	943.2540	938.7450	0.00
04/06/2021	ALBI On 05-August-21			Index Future	802.96	797.9920	802.9630	797.9920	134.00
04/06/2021	ALBI On 04-November-21			Index Future	811.84	806.8170	811.8410	806.8170	0.00
04/06/2021	ALBI On 03-February-22			Index Future	821.18	816.1010	821.1800	816.1010	0.00
04/06/2021	ALBI On 05-May-22			Index Future	830.89	825.7510	830.8890	825.7510	0.00
04/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C214 On 28-February-41			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
04/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2021	ES33 On 05-August-21			Bond Future	11.07	78.9511	11.0665	78.9511	350.00
04/06/2021	ES33 On 04-November-21			Bond Future	11.29	76.0591	11.2936	76.0591	0.00
04/06/2021	ES33 On 03-February-22			Bond Future	11.53	76.9532	11.5328	76.9532	0.00
04/06/2021	ES33 On 05-May-22			Bond Future	11.77	74.1047	11.7745	74.1047	0.00
04/06/2021	ES42 On 05-August-21			Bond Future	11.60	77.5821	11.5976	77.5821	4,779.00
04/06/2021	ES42 On 04-November-21			Bond Future	11.81	74.1922	11.8128	74.1922	0.00
04/06/2021	ES42 On 03-February-22			Bond Future	12.03	75.0648	12.0320	75.0648	0.00
04/06/2021	ES42 On 05-May-22			Bond Future	12.26	71.7126	12.2613	71.7126	0.00
04/06/2021	GOVI On 05-August-21			GOVI	792.89	788.0640	792.8920	788.0640	982.00
04/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	737420	69	737420	69	0.00
04/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	737520	69	737520	69	0.00
04/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	737620	69	737620	69	0.00
04/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 04-November-21			GOVI	801.66	796.7800	801.6590	796.7800	0.00
04/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	732390	68	732390	68	0.00
04/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	732590	68	732590	68	0.00
04/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	732490	68	732490	68	0.00
04/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 03-February-22			GOVI	810.88	805.9480	810.8810	805.9480	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
04/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	181310	13	181310	13	0.00
04/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	181410	13	181410	13	0.00
04/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	181210	13	181210	13	0.00
04/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 05-May-22			GOVI	820.47	815.4780	820.4680	815.4780	0.00
04/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	322280	27	322280	27	0.00
04/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	322380	27	322380	27	0.00
04/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	322180	27	322180	27	0.00
04/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2021	IGOV On 05-August-21			Index Future	295.23	295.1860	295.2290	295.1860	576.00
04/06/2021	IGOV On 04-November-21			Index Future	298.57	298.5230	298.5660	298.5230	16.00
04/06/2021	IGOV On 03-February-22			Index Future	302.07	302.0290	302.0720	302.0290	0.00
04/06/2021	IGOV On 05-May-22			Index Future	305.71	305.6710	305.7140	305.6710	0.00
04/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
04/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
04/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
04/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1400	90.1300	90.1400	0.00
04/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.31	90.3300	90.3100	90.3300	0.00
04/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.52	93.5400	93.5200	93.5400	0.00
04/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.10	94.1200	94.1000	94.1200	0.00
04/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.60	86.6200	86.6000	86.6200	0.00
04/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.25	92.2700	92.2500	92.2700	0.00
04/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.48	80.6600	80.4800	80.6600	0.00
04/06/2021	IS10 On 16-March-26			Interest Rate Swap	77.03	77.2300	77.0300	77.2300	0.00
04/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.47	75.6800	75.4700	75.6800	0.00
04/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.52	77.7300	77.5200	77.7300	0.00
04/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.56	81.7700	81.5600	81.7700	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
04/06/2021	IS10 On 15-March-27			Interest Rate Swap	80.08	80.2900	80.0800	80.2900	0.00
04/06/2021	IS10 On 21-June-27			Interest Rate Swap	82.15	82.3700	82.1500	82.3700	0.00
04/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.93	88.1500	87.9300	88.1500	0.00
04/06/2021	IS10 On 20-December-27			Interest Rate Swap	88.31	88.5300	88.3100	88.5300	0.00
04/06/2021	IS10 On 22-March-28			Interest Rate Swap	81.30	81.5300	81.3000	81.5300	0.00
04/06/2021	IS10 On 20-June-28			Interest Rate Swap	89.09	89.3200	89.0900	89.3200	0.00
04/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
04/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2650	3.7350	96.2650	0.00
04/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
04/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.1950	3.7950	96.1950	30,000.00
04/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.88	96.1100	3.8800	96.1100	0.00
04/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.91	96.0800	3.9100	96.0800	0.00
04/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.05	95.9400	4.0500	95.9400	0.00
04/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.31	95.6850	4.3050	95.6850	0.00
04/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.63	95.3600	4.6300	95.3600	471.00
04/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.85	95.1400	4.8500	95.1400	0.00
04/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.17	94.8150	5.1650	94.8150	0.00
04/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.38	94.6150	5.3750	94.6150	0.00
04/06/2021	R023 On 05-August-21			Bond Future	5.05	107.5078	5.0526	107.5078	15,432.00
04/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	481	1	481	1	0.00
04/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	469	1	469	1	0.00
04/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	457	1	457	1	0.00
04/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	98	0	98	0	0.00
04/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	95	0	95	0	0.00
04/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	92	0	92	0	0.00
04/06/2021	R023 On 04-November-21			Bond Future	5.17	104.7769	5.1742	104.7769	0.00
04/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	194	0	194	0	0.00
04/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	189	0	189	0	0.00
04/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	184	0	184	0	0.00
04/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	535	0	535	0	0.00
04/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	527	0	527	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
04/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	519	0	519	0	0.00
04/06/2021	R023 On 03-February-22			Bond Future	5.32	105.9832	5.3174	105.9832	0.00
04/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	264	0	264	0	0.00
04/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	259	0	259	0	0.00
04/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	269	0	269	0	0.00
04/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	514	0	514	0	0.00
04/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	526	0	526	0	0.00
04/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	520	0	520	0	0.00
04/06/2021	R023 On 05-May-22			Bond Future	5.48	103.3272	5.4825	103.3272	0.00
04/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	812	1	812	1	0.00
04/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	806	1	806	1	0.00
04/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	818	1	818	1	0.00
04/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	165	0	165	0	0.00
04/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	169	0	169	0	0.00
04/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	167	0	167	0	0.00
04/06/2021	R035 On 05-August-21			Bond Future	10.15	93.7705	10.1522	93.7705	81,808.00
04/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5107	4	5107	4	0.00
04/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2092	2	2092	2	100.00
04/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8171	7	8171	7	0.00
04/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	422	1	422	1	100.00
04/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	43440	44	43440	44	0.00
04/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	1050	1	1050	1	100.00
04/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2996	4	2996	4	0.00
04/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	43673	45	43673	45	0.00
04/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43557	44	43557	44	0.00
04/06/2021	R035 On 04-November-21			Bond Future	10.34	90.3221	10.3421	90.3221	0.00
04/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7167	7	7167	7	0.00
04/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	19335	18	19335	18	0.00
04/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	9714	9	9714	9	0.00
04/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3412	3	3412	3	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13284	12	13284	12	0.00
04/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13237	12	13237	12	0.00
04/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4709	4	4709	4	0.00
04/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3032	3	3032	3	350.00
04/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3063	3	3063	3	400.00
04/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	4784	4	4784	4	400.00
04/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13331	13	13331	13	0.00
04/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	6641	6	6641	6	0.00
04/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1956	2	1956	2	782.00
04/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4157	5	4157	5	0.00
04/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	423	1	423	1	0.00
04/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	1076	1	1076	1	782.00
04/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2976	3	2976	3	0.00
04/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4546	5	4546	5	0.00
04/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	3030	3	3030	3	350.00
04/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4583	5	4583	5	0.00
04/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1753	2	1753	2	350.00
04/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	433	1	433	1	0.00
04/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	428	1	428	1	0.00
04/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	68	0	68	0	400.00
04/06/2021	R035 On 03-February-22			Bond Future	10.54	91.3621	10.5415	91.3621	0.00
04/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6262	6	6262	6	0.00
04/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	9708	9	9708	9	0.00
04/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2111	2	2111	2	683.00
04/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7015	6	7015	6	0.00
04/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3102	3	3102	3	280.00
04/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3564	3	3564	3	200.00
04/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9092	8	9092	8	0.00
04/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3837	3	3837	3	1,600.00
04/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7178	7	7178	7	0.00
04/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6184	6	6184	6	0.00
04/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7634	7	7634	7	0.00
04/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	4813	4	4813	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
04/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6975	6	6975	6	0.00
04/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6934	6	6934	6	0.00
04/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2733	3	2733	3	0.00
04/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2714	3	2714	3	0.00
04/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2426	3	2426	3	683.00
04/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2620	3	2620	3	200.00
04/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5395	6	5395	6	0.00
04/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1921	2	1921	2	280.00
04/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3086	3	3086	3	1,600.00
04/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5077	6	5077	6	0.00
04/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4121	5	4121	5	683.00
04/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7750	8	7750	8	0.00
04/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2694	3	2694	3	0.00
04/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1692	2	1692	2	1,800.00
04/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3130	3	3130	3	280.00
04/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5999	7	5999	7	0.00
04/06/2021	R035 On 05-May-22			Bond Future	10.74	87.9658	10.7387	87.9658	0.00
04/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8168	8	8168	8	0.00
04/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8128	8	8128	8	0.00
04/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8088	7	8088	7	0.00
04/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2776	3	2776	3	0.00
04/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2759	3	2759	3	0.00
04/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2742	3	2742	3	0.00
04/06/2021	R186 On 05-August-21			Bond Future	7.39	114.8284	7.3891	114.8284	91,394.00
04/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5785	6	5785	6	0.00
04/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5744	6	5744	6	0.00
04/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5703	6	5703	6	0.00
04/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	114	0	114	0	0.00
04/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	111	0	111	0	0.00
04/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	108	0	108	0	0.00
04/06/2021	R186 On 04-November-21			Bond Future	7.57	116.0853	7.5691	116.0853	0.00
04/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5713	6	5713	6	0.00
04/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3487	3	3487	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3426	3	3426	3	0.00
04/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2528	2	2528	2	0.00
04/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3457	3	3457	3	0.00
04/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	1104	1	1104	1	0.00
04/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	1117	1	1117	1	0.00
04/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	1091	1	1091	1	0.00
04/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	478	1	478	1	15,177.00
04/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1630	2	1630	2	15,177.00
04/06/2021	R186 On 03-February-22			Bond Future	7.76	112.1395	7.7597	112.1395	0.00
04/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1488	1	1488	1	0.00
04/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1472	1	1472	1	0.00
04/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1505	1	1505	1	0.00
04/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3484	4	3484	4	0.00
04/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3538	4	3538	4	0.00
04/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3511	4	3511	4	0.00
04/06/2021	R186 On 05-May-22			Bond Future	7.96	113.4671	7.9646	113.4671	0.00
04/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3410	3	3410	3	0.00
04/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3385	3	3385	3	0.00
04/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3434	3	3434	3	0.00
04/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2014	2	2014	2	0.00
04/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2045	2	2045	2	0.00
04/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2030	2	2030	2	0.00
04/06/2021	R197 On 05-August-21			Bond Future	321.09	321.1240	321.0932	321.1240	1,810.00
04/06/2021	R197 On 04-November-21			Bond Future	324.68	324.7163	324.6843	324.7163	0.00
04/06/2021	R197 On 03-February-22			Bond Future	320.39	320.4268	320.3938	320.4268	0.00
04/06/2021	R197 On 05-May-22			Bond Future	324.26	324.2929	324.2590	324.2929	0.00
04/06/2021	R202 On 05-August-21			Bond Future	238.34	238.2939	238.3439	238.2939	9,436.00
04/06/2021	R202 On 04-November-21			Bond Future	241.01	240.9597	241.0094	240.9597	0.00
04/06/2021	R202 On 03-February-22			Bond Future	239.54	239.4858	239.5357	239.4858	0.00
04/06/2021	R202 On 05-May-22			Bond Future	242.42	242.3748	242.4249	242.3748	0.00
04/06/2021	R209 On 05-August-21			Bond Future	10.08	72.6402	10.0766	72.6402	28,639.00
04/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	9455	9	9455	9	0.00
04/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9409	9	9409	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	9500	9	9500	9	0.00
04/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	166	0	166	0	0.00
04/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	173	0	173	0	0.00
04/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	169	0	169	0	0.00
04/06/2021	R209 On 04-November-21			Bond Future	10.24	70.2952	10.2431	70.2952	4,375.00
04/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1658	1	1658	1	6,000.00
04/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	10632	10	10632	10	0.00
04/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9915	9	9915	9	0.00
04/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4262	4	4262	4	0.00
04/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	10672	10	10672	10	0.00
04/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	10592	10	10592	10	0.00
04/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	542	1	542	1	0.00
04/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	677	1	677	1	9,000.00
04/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	549	1	549	1	0.00
04/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	555	1	555	1	0.00
04/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2792	3	2792	3	12,500.00
04/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6170	7	6170	7	0.00
04/06/2021	R209 On 03-February-22			Bond Future	10.41	71.1047	10.4137	71.1047	0.00
04/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5987	6	5987	6	0.00
04/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5953	6	5953	6	0.00
04/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	5918	6	5918	6	0.00
04/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2596	3	2596	3	0.00
04/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2578	3	2578	3	0.00
04/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2560	3	2560	3	0.00
04/06/2021	R209 On 05-May-22			Bond Future	10.59	68.8053	10.5876	68.8053	0.00
04/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7143	7	7143	7	0.00
04/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7108	7	7108	7	0.00
04/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7073	7	7073	7	0.00
04/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2624	3	2624	3	0.00
04/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2609	3	2609	3	0.00
04/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2593	3	2593	3	0.00
04/06/2021	R210 On 05-August-21			Bond Future	210.10	210.1874	210.0963	210.1874	1,486.00
04/06/2021	R210 On 04-November-21			Bond Future	209.71	209.7977	209.7050	209.7977	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
04/06/2021	R210 On 03-February-22			Bond Future	212.17	212.2626	212.1685	212.2626	0.00
04/06/2021	R210 On 05-May-22			Bond Future	211.93	212.0235	211.9279	212.0235	0.00
04/06/2021	R212 On 05-August-21			Bond Future	172.49	172.4683	172.4895	172.4683	1,803.00
04/06/2021	R212 On 04-November-21			Bond Future	174.42	174.3979	174.4189	174.3979	0.00
04/06/2021	R213 On 05-August-21			Bond Future	9.26	88.5578	9.2613	88.5578	9,043.00
04/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	8615	8	8615	8	0.00
04/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5359	5	5359	5	0.00
04/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	8245	8	8245	8	0.00
04/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	8568	8	8568	8	0.00
04/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	8522	8	8522	8	0.00
04/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2346	2	2346	2	0.00
04/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	153	0	153	0	0.00
04/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	563	1	563	1	0.00
04/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1902	2	1902	2	0.00
04/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	149	0	149	0	0.00
04/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	174	0	174	0	0.00
04/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	146	0	146	0	0.00
04/06/2021	R213 On 04-November-21			Bond Future	9.44	85.9976	9.4439	85.9976	0.00
04/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9084	9	9084	9	0.00
04/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9044	9	9044	9	0.00
04/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9125	9	9125	9	0.00
04/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	581	1	581	1	0.00
04/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	574	1	574	1	0.00
04/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	567	1	567	1	0.00
04/06/2021	R213 On 03-February-22			Bond Future	9.64	86.9877	9.6362	86.9877	0.00
04/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5188	5	5188	5	0.00
04/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3920	4	3920	4	0.00
04/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2374	2	2374	2	220.00
04/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6694	6	6694	6	0.00
04/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2530	2	2530	2	430.00
04/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5454	5	5454	5	0.00
04/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5122	5	5122	5	0.00
04/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3423	3	3423	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4546	4	4546	4	0.00
04/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4515	4	4515	4	0.00
04/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1682	2	1682	2	102.00
04/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1415	1	1415	1	200.00
04/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4577	4	4577	4	0.00
04/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6951	7	6951	7	0.00
04/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4638	4	4638	4	0.00
04/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2727	3	2727	3	430.00
04/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4788	5	4788	5	0.00
04/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6296	7	6296	7	0.00
04/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1663	2	1663	2	220.00
04/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1750	2	1750	2	430.00
04/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2769	3	2769	3	0.00
04/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3723	4	3723	4	200.00
04/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7007	7	7007	7	0.00
04/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2811	3	2811	3	0.00
04/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2790	3	2790	3	0.00
04/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2438	3	2438	3	200.00
04/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2261	2	2261	2	102.00
04/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3264	3	3264	3	102.00
04/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2402	3	2402	3	220.00
04/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5018	5	5018	5	0.00
04/06/2021	R213 On 05-May-22			Bond Future	9.83	84.4855	9.8278	84.4855	0.00
04/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6358	6	6358	6	0.00
04/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6392	6	6392	6	0.00
04/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6324	6	6324	6	0.00
04/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2274	2	2274	2	0.00
04/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2303	2	2303	2	0.00
04/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2288	2	2288	2	0.00
04/06/2021	R214 On 05-August-21			Bond Future	10.50	69.2165	10.4961	69.2165	17,880.00
04/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	8615	8	8615	8	0.00
04/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8659	8	8659	8	0.00
04/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8571	8	8571	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	292	0	292	0	0.00
04/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	303	0	303	0	0.00
04/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	297	0	297	0	0.00
04/06/2021	R214 On 04-November-21			Bond Future	10.66	66.6968	10.6620	66.6968	0.00
04/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10238	10	10238	10	0.00
04/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10200	10	10200	10	0.00
04/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10162	10	10162	10	0.00
04/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	744	1	744	1	0.00
04/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	728	1	728	1	0.00
04/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	736	1	736	1	0.00
04/06/2021	R214 On 03-February-22			Bond Future	10.83	67.4647	10.8348	67.4647	0.00
04/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6029	6	6029	6	0.00
04/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5995	6	5995	6	0.00
04/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6063	6	6063	6	0.00
04/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2914	3	2914	3	0.00
04/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2894	3	2894	3	0.00
04/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2875	3	2875	3	0.00
04/06/2021	R214 On 05-May-22			Bond Future	11.00	64.9838	11.0044	64.9838	0.00
04/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6892	6	6892	6	0.00
04/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6859	6	6859	6	0.00
04/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6926	6	6926	6	0.00
04/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2970	3	2970	3	0.00
04/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2953	3	2953	3	0.00
04/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2936	3	2936	3	0.00
04/06/2021	R248 On 05-August-21			Bond Future	10.50	87.4049	10.4953	87.4049	171,250.00
04/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	13425	13	13425	13	0.00
04/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	13371	12	13371	12	0.00
04/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1160	1	1160	1	0.00
04/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	2802	2	2802	2	1,000.00
04/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	13480	13	13480	13	0.00
04/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6134	5	6134	5	1,000.00
04/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	4581	4	4581	4	1,300.00
04/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	2056	2	2056	2	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3210	3	3210	3	0.00
04/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1564	2	1564	2	0.00
04/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2411	3	2411	3	0.00
04/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2766	3	2766	3	0.00
04/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	98	0	98	0	0.00
04/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	1000	1	1000	1	0.00
04/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	95	0	95	0	0.00
04/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3583	4	3583	4	0.00
04/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	5127	6	5127	6	0.00
04/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	93	0	93	0	0.00
04/06/2021	R248 On 04-November-21			Bond Future	10.66	83.9498	10.6600	83.9498	0.00
04/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	14388	14	14388	14	0.00
04/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14340	13	14340	13	0.00
04/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	14437	14	14437	14	0.00
04/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	481	1	481	1	0.00
04/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	493	1	493	1	0.00
04/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	487	1	487	1	0.00
04/06/2021	R248 On 03-February-22			Bond Future	10.83	84.9164	10.8318	84.9164	0.00
04/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	7600	7	7600	7	0.00
04/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	7556	7	7556	7	0.00
04/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7513	7	7513	7	0.00
04/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	3040	3	3040	3	0.00
04/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	3084	3	3084	3	0.00
04/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	3062	3	3062	3	0.00
04/06/2021	R248 On 05-May-22			Bond Future	11.00	81.5070	11.0004	81.5070	0.00
04/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	8606	8	8606	8	0.00
04/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	8563	8	8563	8	0.00
04/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8520	8	8520	8	0.00
04/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3242	4	3242	4	0.00
04/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3202	4	3202	4	0.00
04/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3222	4	3222	4	0.00