



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 WEEKLY STATISTICS REPORT

FROM: 17/05/2021 TO: 17/05/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	2025 On 05-August-21			Bond Future	152.42	152.4184	152.4158	152.4184	5,368.00
17/05/2021	2025 On 04-November-21			Bond Future	154.16	154.1648	154.1616	154.1648	0.00
17/05/2021	2025 On 03-February-22			Bond Future	154.45	154.4517	154.4481	154.4517	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
17/05/2021	2025 On 05-May-22			Bond Future	156.33	156.3327	156.3289	156.3327	0.00
17/05/2021	2029 On 05-August-21			Bond Future	112.44	112.2952	112.4372	112.2952	3,031.00
17/05/2021	2029 On 04-November-21			Bond Future	112.57	112.4308	112.5740	112.4308	0.00
17/05/2021	2029 On 03-February-22			Bond Future	113.92	113.7765	113.9212	113.7765	0.00
17/05/2021	2029 On 05-May-22			Bond Future	114.13	113.9867	114.1330	113.9867	0.00
17/05/2021	2030 On 05-August-21			Bond Future	9.29	92.8677	92.7658	92.8677	103,666.00
17/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6414	7	6	7	0.00
17/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	610	1	1	1	5,000.00
17/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2797	3	3	3	0.00
17/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3662	4	4	4	0.00
17/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	5867	6	6	6	0.00
17/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	100	0	0	0	200.00
17/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1344	1	1	1	600.00
17/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6371	6	6	6	0.00
17/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5239	5	5	5	0.00
17/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1109	1	1	1	479.00
17/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2639	3	3	3	600.00
17/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	13900	14	14	14	0.00
17/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6329	6	6	6	0.00
17/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1020	1	1	1	200.00
17/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9410	9	9	9	0.00
17/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	447	0	0	0	0.00
17/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5103	5	5	5	0.00
17/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	9	0	0	0	600.00
17/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	542	1	1	1	200.00
17/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3895	4	4	4	0.00
17/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	439	0	0	0	0.00
17/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1783	2	2	2	0.00
17/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3254	3	3	3	0.00
17/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1195	1	1	1	479.00
17/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3699	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1669	2	2	2	5,000.00
17/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	682	1	1	1	479.00
17/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	431	0	0	0	0.00
17/05/2021	2030 On 04-November-21			Bond Future	9.49	93.9102	93.8067	93.9102	0.00
17/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1485	2	1	2	300.00
17/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10071	10	10	10	0.00
17/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6835	7	7	7	0.00
17/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4347	4	4	4	1,102.00
17/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6762	7	7	7	0.00
17/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9344	9	9	9	0.00
17/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2362	2	2	2	1,102.00
17/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	774	1	1	1	300.00
17/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6798	7	7	7	0.00
17/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1121	1	1	1	0.00
17/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1134	1	1	1	0.00
17/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5406	5	5	5	0.00
17/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	405	0	0	0	300.00
17/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7555	7	8	7	0.00
17/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3909	4	4	4	0.00
17/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1109	1	1	1	0.00
17/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	512	1	1	1	1,102.00
17/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2188	2	2	2	0.00
17/05/2021	2030 On 03-February-22			Bond Future	9.70	91.0082	90.9033	91.0082	0.00
17/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3349	3	3	3	1,000.00
17/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7229	7	7	7	0.00
17/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3826	4	4	4	0.00
17/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	2932	3	3	3	0.00
17/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	2955	3	3	3	0.00
17/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1066	1	1	1	101.00
17/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	2979	3	3	3	0.00
17/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1735	2	2	2	1,000.00
17/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2745	3	3	3	0.00
17/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4541	5	5	5	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
17/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8101	8	8	8	0.00
17/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4250	4	4	4	0.00
17/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6214	6	6	6	0.00
17/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4279	4	4	4	0.00
17/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4307	4	4	4	0.00
17/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3392	3	3	3	101.00
17/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1537	2	2	2	1,000.00
17/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3840	4	4	4	0.00
17/05/2021	2030 On 05-May-22			Bond Future	9.92	92.0967	91.9904	92.0967	0.00
17/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4669	5	5	5	0.00
17/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4640	5	5	5	0.00
17/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4698	5	5	5	0.00
17/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3253	3	3	3	0.00
17/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3293	3	3	3	0.00
17/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3273	3	3	3	0.00
17/05/2021	2032 On 05-August-21			Bond Future	10.09	91.2560	91.1467	91.2560	136,022.00
17/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7553	8	8	8	0.00
17/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7508	8	8	8	0.00
17/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7598	8	8	8	0.00
17/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	449	0	0	0	0.00
17/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	465	0	0	0	0.00
17/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	457	0	0	0	0.00
17/05/2021	2032 On 04-November-21			Bond Future	10.30	88.1343	88.0235	88.1343	21.00
17/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1302	1	1	1	700.00
17/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8642	9	9	9	0.00
17/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13210	13	13	13	0.00
17/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2293	2	2	2	700.00
17/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8602	9	9	9	0.00
17/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8562	9	9	9	0.00
17/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	1015	1	1	1	0.00
17/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	273	0	0	0	700.00
17/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1026	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1037	1	1	1	0.00
17/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	5017	5	5	5	0.00
17/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	7082	7	7	7	0.00
17/05/2021	2032 On 03-February-22			Bond Future	10.51	89.1691	89.0568	89.1691	0.00
17/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2006	2	2	2	210.00
17/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5539	6	6	6	0.00
17/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3701	4	4	4	0.00
17/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3156	3	3	3	0.00
17/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1228	1	1	1	97.00
17/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	3976	4	4	4	0.00
17/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	967	1	1	1	198.00
17/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	3948	4	4	4	0.00
17/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6160	6	6	6	0.00
17/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4206	4	4	4	0.00
17/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4599	5	5	5	0.00
17/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2392	2	2	2	0.00
17/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	3920	4	4	4	0.00
17/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3892	4	4	4	0.00
17/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1930	2	2	2	400.00
17/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4393	4	4	4	0.00
17/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4365	4	4	4	0.00
17/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6404	6	6	6	198.00
17/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10514	10	11	10	0.00
17/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3769	4	4	4	97.00
17/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4309	4	4	4	198.00
17/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	4093	4	4	4	210.00
17/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4595	5	5	5	400.00
17/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7315	7	7	7	0.00
17/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2801	3	3	3	210.00
17/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5245	5	5	5	97.00
17/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9319	9	9	9	0.00
17/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3136	3	3	3	400.00
17/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	7150	7	7	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
17/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4336	4	4	4	0.00
17/05/2021	2032 On 05-May-22			Bond Future	10.73	86.0887	85.9749	86.0887	0.00
17/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5412	5	5	5	0.00
17/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5349	5	5	5	0.00
17/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5380	5	5	5	0.00
17/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3800	4	4	4	0.00
17/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3821	4	4	4	0.00
17/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3779	4	4	4	0.00
17/05/2021	2033 On 05-August-21			Bond Future	105.01	104.8801	105.0091	104.8801	9,629.00
17/05/2021	2033 On 04-November-21			Bond Future	104.99	104.8563	104.9864	104.8563	0.00
17/05/2021	2033 On 03-February-22			Bond Future	106.24	106.1114	106.2427	106.1114	0.00
17/05/2021	2033 On 05-May-22			Bond Future	106.28	106.1477	106.2806	106.1477	0.00
17/05/2021	2037 On 05-August-21			Bond Future	10.87	82.7679	82.6829	82.7679	126,715.00
17/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8738	9	9	9	0.00
17/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	8785	9	9	9	0.00
17/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8832	9	9	9	0.00
17/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	501	1	1	1	0.00
17/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	493	1	0	1	0.00
17/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	485	1	0	1	0.00
17/05/2021	2037 On 04-November-21			Bond Future	11.07	83.6971	83.6109	83.6971	0.00
17/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	10834	11	11	11	0.00
17/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10792	11	11	11	0.00
17/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8705	9	9	9	0.00
17/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5509	6	6	6	600.00
17/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	10875	11	11	11	0.00
17/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	906	1	1	1	0.00
17/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1520	2	2	2	600.00
17/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2928	3	3	3	0.00
17/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	916	1	1	1	0.00
17/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	897	1	1	1	0.00
17/05/2021	2037 On 03-February-22			Bond Future	11.27	80.4251	80.3377	80.4251	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
17/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5274	5	5	5	0.00
17/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5241	5	5	5	0.00
17/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5209	5	5	5	0.00
17/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4098	4	4	4	0.00
17/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4151	4	4	4	0.00
17/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4124	4	4	4	0.00
17/05/2021	2037 On 05-May-22			Bond Future	11.49	81.3874	81.2988	81.3874	0.00
17/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6181	6	6	6	0.00
17/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6114	6	6	6	0.00
17/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6148	6	6	6	0.00
17/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4152	4	4	4	0.00
17/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4199	4	4	4	0.00
17/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4175	4	4	4	0.00
17/05/2021	2038 On 05-August-21			Bond Future	116.57	116.5399	116.5656	116.5399	7,713.00
17/05/2021	2038 On 04-November-21			Bond Future	117.90	117.8754	117.9008	117.8754	0.00
17/05/2021	2038 On 03-February-22			Bond Future	117.56	117.5331	117.5587	117.5331	0.00
17/05/2021	2038 On 05-May-22			Bond Future	118.99	118.9649	118.9906	118.9649	0.00
17/05/2021	2040 On 05-August-21			Bond Future	11.04	84.5007	84.3039	84.5007	85,293.00
17/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5029	5	5	5	900.00
17/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20433	21	20	21	0.00
17/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9486	10	9	10	0.00
17/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9437	10	9	10	0.00
17/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9388	10	9	10	0.00
17/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3023	3	3	3	900.00
17/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2974	3	3	3	0.00
17/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	483	0	0	0	0.00
17/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	498	1	0	1	0.00
17/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1684	2	2	2	0.00
17/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	5	0	0	0	900.00
17/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	490	0	0	0	0.00
17/05/2021	2040 On 04-November-21			Bond Future	11.24	85.4495	85.2501	85.4495	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
17/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11038	11	11	11	0.00
17/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	10995	11	11	11	0.00
17/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	10952	11	11	11	0.00
17/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1056	1	1	1	0.00
17/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1045	1	1	1	0.00
17/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1034	1	1	1	0.00
17/05/2021	2040 On 03-February-22			Bond Future	11.44	81.9478	81.7460	81.9478	0.00
17/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5356	5	5	5	0.00
17/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5321	5	5	5	0.00
17/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5391	6	5	6	0.00
17/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4496	4	4	4	0.00
17/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4468	4	4	4	0.00
17/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4440	4	4	4	0.00
17/05/2021	2040 On 05-May-22			Bond Future	11.65	82.9283	82.7240	82.9283	0.00
17/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6202	6	6	6	0.00
17/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6168	6	6	6	0.00
17/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6237	6	6	6	0.00
17/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4591	5	5	5	0.00
17/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4617	5	5	5	0.00
17/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4643	5	5	5	0.00
17/05/2021	2044 On 05-August-21			Bond Future	11.09	81.1846	81.0209	81.1846	60,776.00
17/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	9807	10	10	10	0.00
17/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	9758	10	10	10	0.00
17/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	9856	10	10	10	0.00
17/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	439	0	0	0	0.00
17/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	447	0	0	0	0.00
17/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	454	0	0	0	0.00
17/05/2021	2044 On 04-November-21			Bond Future	11.28	82.0961	81.9302	82.0961	0.00
17/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	10842	11	11	11	0.00
17/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	10799	11	11	11	0.00
17/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	10884	11	11	11	0.00
17/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1096	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1118	1	1	1	0.00
17/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1107	1	1	1	0.00
17/05/2021	2044 On 03-February-22			Bond Future	11.47	78.6802	78.5122	78.6802	0.00
17/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5403	6	5	6	0.00
17/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5367	5	5	5	0.00
17/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5333	5	5	5	0.00
17/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4565	5	5	5	0.00
17/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4536	4	5	4	0.00
17/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4507	4	5	4	0.00
17/05/2021	2044 On 05-May-22			Bond Future	11.67	79.6217	79.4515	79.6217	0.00
17/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6248	6	6	6	0.00
17/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6213	6	6	6	0.00
17/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6178	6	6	6	0.00
17/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4705	5	5	5	0.00
17/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4678	5	5	5	0.00
17/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4652	5	5	5	0.00
17/05/2021	2046 On 05-August-21			Bond Future	106.53	106.5065	106.5295	106.5065	16,718.00
17/05/2021	2046 On 04-November-21			Bond Future	105.94	105.9184	105.9412	105.9184	0.00
17/05/2021	2046 On 03-February-22			Bond Future	107.21	107.1862	107.2092	107.1862	0.00
17/05/2021	2046 On 05-May-22			Bond Future	106.67	106.6449	106.6679	106.6449	0.00
17/05/2021	2050 On 05-August-21			Bond Future	107.71	108.0982	107.7145	108.0982	11,209.00
17/05/2021	2050 On 04-November-21			Bond Future	108.95	109.3367	108.9483	109.3367	0.00
17/05/2021	2050 On 03-February-22			Bond Future	108.30	108.6967	108.3034	108.6967	0.00
17/05/2021	2050 On 05-May-22			Bond Future	109.62	110.0205	109.6224	110.0205	0.00
17/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	AL37 On 05-August-21			Index Future	791.16	791.2760	791.1560	791.2760	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
17/05/2021	AL37 On 04-November-21			Index Future	800.11	800.2420	800.1120	800.2420	0.00
17/05/2021	AL37 On 03-February-22			Index Future	809.49	809.6270	809.4900	809.6270	0.00
17/05/2021	AL37 On 05-May-22			Index Future	819.15	819.2960	819.1540	819.2960	0.00
17/05/2021	AL7T On 05-August-21			Index Future	887.91	888.6590	887.9050	888.6590	0.00
17/05/2021	AL7T On 04-November-21			Index Future	897.96	898.7280	897.9550	898.7280	0.00
17/05/2021	AL7T On 03-February-22			Index Future	908.48	909.2680	908.4810	909.2680	0.00
17/05/2021	AL7T On 05-May-22			Index Future	919.33	920.1270	919.3270	920.1270	0.00
17/05/2021	ALBI On 05-August-21			Index Future	782.05	782.7280	782.0490	782.7280	134.00
17/05/2021	ALBI On 04-November-21			Index Future	790.90	791.5960	790.9020	791.5960	0.00
17/05/2021	ALBI On 03-February-22			Index Future	800.17	800.8800	800.1720	800.8800	0.00
17/05/2021	ALBI On 05-May-22			Index Future	809.73	810.4440	809.7250	810.4440	0.00
17/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C050 On 31-December-50			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
17/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2021	CS33 On 15-September-33			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
17/05/2021	ES33 On 05-August-21			Bond Future	11.59	76.8439	76.7770	76.8439	350.00
17/05/2021	ES33 On 04-November-21			Bond Future	11.83	73.9486	73.8806	73.9486	0.00
17/05/2021	ES33 On 03-February-22			Bond Future	12.09	74.8344	74.7655	74.8344	0.00
17/05/2021	ES33 On 05-May-22			Bond Future	12.36	71.9687	71.8988	71.9687	0.00
17/05/2021	ES42 On 05-August-21			Bond Future	12.09	75.5611	75.4244	75.5611	4,779.00
17/05/2021	ES42 On 04-November-21			Bond Future	12.32	72.1688	72.0303	72.1688	0.00
17/05/2021	ES42 On 03-February-22			Bond Future	12.56	73.0338	72.8935	73.0338	0.00
17/05/2021	ES42 On 05-May-22			Bond Future	12.81	69.6655	69.5233	69.6655	0.00
17/05/2021	GOVI On 05-August-21			GOVI	772.54	773.2170	772.5360	773.2170	989.00
17/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	533860	54	53	54	0.00
17/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	533960	54	53	54	0.00
17/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	534060	54	53	54	0.00
17/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 04-November-21			GOVI	781.28	781.9770	781.2810	781.9770	0.00
17/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	528610	54	53	54	0.00
17/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	528810	54	53	54	0.00
17/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	528710	54	53	54	0.00
17/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 03-February-22			GOVI	790.44	791.1480	790.4390	791.1480	0.00
17/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	23210	2	2	2	0.00
17/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	23010	2	2	2	0.00
17/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	23110	2	2	2	0.00
17/05/2021	GOVI On 05-May-22			GOVI	799.88	800.5960	799.8760	800.5960	0.00
17/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	116360	12	12	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
17/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	116460	12	12	12	0.00
17/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	116260	12	12	12	0.00
17/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2021	IGOV On 05-August-21			Index Future	287.16	287.1080	287.1610	287.1080	578.00
17/05/2021	IGOV On 04-November-21			Index Future	290.48	290.4310	290.4820	290.4310	16.00
17/05/2021	IGOV On 03-February-22			Index Future	293.96	293.9060	293.9560	293.9060	0.00
17/05/2021	IGOV On 05-May-22			Index Future	297.53	297.4840	297.5340	297.4840	0.00
17/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
17/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
17/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
17/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.15	90.1400	90.1500	90.1400	0.00
17/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.34	90.3300	90.3400	90.3300	0.00
17/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.56	93.5400	93.5600	93.5400	0.00
17/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.16	94.1400	94.1600	94.1400	0.00
17/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.64	86.6200	86.6400	86.6200	0.00
17/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.23	92.2200	92.2300	92.2200	0.00
17/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.64	80.6100	80.6400	80.6100	0.00
17/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.28	77.2400	77.2800	77.2400	0.00
17/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.79	75.7500	75.7900	75.7500	0.00
17/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.92	77.8800	77.9200	77.8800	0.00
17/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.02	81.9800	82.0200	81.9800	0.00
17/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.61	80.5700	80.6100	80.5700	0.00
17/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.78	82.7400	82.7800	82.7400	0.00
17/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.68	88.6400	88.6800	88.6400	0.00
17/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.18	89.1500	89.1800	89.1500	0.00
17/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.31	82.2800	82.3100	82.2800	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
17/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.20	90.1700	90.2000	90.1700	0.00
17/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	96.3150	96.3150	0.00
17/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	96.2850	96.2850	0.00
17/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2600	96.2700	96.2600	0.00
17/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2200	96.2300	96.2200	0.00
17/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.1850	96.2050	96.1850	30,000.00
17/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.88	96.1200	96.1200	96.1200	0.00
17/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.05	95.9600	95.9500	95.9600	0.00
17/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.6750	95.6750	95.6750	0.00
17/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.70	95.3100	95.3000	95.3100	471.00
17/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.89	95.1100	95.1100	95.1100	0.00
17/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.24	94.7550	94.7600	94.7550	0.00
17/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.44	94.5450	94.5650	94.5450	0.00
17/05/2021	R023 On 05-August-21			Bond Future	4.86	107.7168	107.7270	107.7168	15,675.00
17/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	758	1	1	1	0.00
17/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	745	1	1	1	0.00
17/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	732	1	1	1	0.00
17/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	78	0	0	0	0.00
17/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	76	0	0	0	0.00
17/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	74	0	0	0	0.00
17/05/2021	R023 On 04-November-21			Bond Future	4.92	105.0167	105.0267	105.0167	0.00
17/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	348	0	0	0	0.00
17/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	341	0	0	0	0.00
17/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	334	0	0	0	0.00
17/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	360	0	0	0	0.00
17/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	354	0	0	0	0.00
17/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	348	0	0	0	0.00
17/05/2021	R023 On 03-February-22			Bond Future	4.98	106.2492	106.2591	106.2492	0.00
17/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	430	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
17/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	423	0	0	0	0.00
17/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	436	0	0	0	0.00
17/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	329	0	0	0	0.00
17/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	337	0	0	0	0.00
17/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	333	0	0	0	0.00
17/05/2021	R023 On 05-May-22			Bond Future	5.02	103.6085	103.6183	103.6085	0.00
17/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1082	1	1	1	0.00
17/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1075	1	1	1	0.00
17/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1088	1	1	1	0.00
17/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	67	0	0	0	0.00
17/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	69	0	0	0	0.00
17/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	68	0	0	0	0.00
17/05/2021	R035 On 05-August-21			Bond Future	10.69	91.1835	91.0986	91.1835	91,415.00
17/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
17/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
17/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3096	3	3	3	0.00
17/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1090	1	1	1	100.00
17/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
17/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5511	6	6	6	0.00
17/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1314	1	1	1	100.00
17/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46992	47	47	47	0.00
17/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2591	3	3	3	100.00
17/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5546	6	6	6	0.00
17/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47225	47	47	47	0.00
17/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	47109	47	47	47	0.00
17/05/2021	R035 On 04-November-21			Bond Future	10.90	87.7308	87.6446	87.7308	0.00
17/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5010	5	5	5	0.00
17/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	15917	16	16	16	0.00
17/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7165	7	7	7	0.00
17/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2131	2	2	2	782.00
17/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10273	10	10	10	0.00
17/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10231	10	10	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3081	3	3	3	0.00
17/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1863	2	2	2	350.00
17/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1885	2	2	2	400.00
17/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3137	3	3	3	400.00
17/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4583	5	5	5	0.00
17/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10316	10	10	10	0.00
17/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	974	1	1	1	0.00
17/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3464	3	3	3	782.00
17/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6443	6	6	6	0.00
17/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2093	2	2	2	782.00
17/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4897	5	5	5	0.00
17/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6935	7	7	7	0.00
17/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4969	5	5	5	350.00
17/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6981	7	7	7	0.00
17/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3163	3	3	3	350.00
17/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	995	1	1	1	0.00
17/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	985	1	1	1	0.00
17/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	217	0	0	0	400.00
17/05/2021	R035 On 03-February-22			Bond Future	11.12	88.7608	88.6734	88.7608	0.00
17/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	4378	4	4	4	0.00
17/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7278	7	7	7	0.00
17/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	1966	2	2	2	280.00
17/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1326	1	1	1	683.00
17/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	4975	5	5	5	0.00
17/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	2504	3	3	3	1,600.00
17/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5107	5	5	5	0.00
17/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2302	2	2	2	200.00
17/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6705	7	7	7	0.00
17/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4318	4	4	4	0.00
17/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5480	6	5	6	0.00
17/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4911	5	5	5	0.00
17/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3244	3	3	3	0.00
17/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	4943	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4270	4	4	4	0.00
17/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4298	4	4	4	0.00
17/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3861	4	4	4	683.00
17/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3123	3	3	3	280.00
17/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4137	4	4	4	200.00
17/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7721	8	8	8	0.00
17/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4791	5	5	5	1,600.00
17/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	7332	7	7	7	0.00
17/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4243	4	4	4	0.00
17/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6141	6	6	6	683.00
17/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10554	11	11	11	0.00
17/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2851	3	3	3	1,800.00
17/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4852	5	5	5	280.00
17/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8451	8	8	8	0.00
17/05/2021	R035 On 05-May-22			Bond Future	11.34	85.3437	85.2550	85.3437	0.00
17/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	5993	6	6	6	0.00
17/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	5960	6	6	6	0.00
17/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	5927	6	6	6	0.00
17/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4235	4	4	4	0.00
17/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4211	4	4	4	0.00
17/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4187	4	4	4	0.00
17/05/2021	R186 On 05-August-21			Bond Future	7.56	114.2435	114.2040	114.2435	92,739.00
17/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5101	5	5	5	0.00
17/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5062	5	5	5	0.00
17/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5023	5	5	5	0.00
17/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	241	0	0	0	0.00
17/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	235	0	0	0	0.00
17/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	230	0	0	0	0.00
17/05/2021	R186 On 04-November-21			Bond Future	7.74	115.5252	115.4848	115.5252	0.00
17/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3070	3	3	3	0.00
17/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5149	5	5	5	0.00
17/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2202	2	2	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
17/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3042	3	3	3	0.00
17/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3015	3	3	3	0.00
17/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1490	1	1	1	0.00
17/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1474	1	1	1	0.00
17/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	699	1	1	1	15,177.00
17/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1458	1	1	1	0.00
17/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	2089	2	2	2	15,177.00
17/05/2021	R186 On 03-February-22			Bond Future	7.94	111.5983	111.5573	111.5983	0.00
17/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1301	1	1	1	0.00
17/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1286	1	1	1	0.00
17/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1316	1	1	1	0.00
17/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	4063	4	4	4	0.00
17/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4120	4	4	4	0.00
17/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4092	4	4	4	0.00
17/05/2021	R186 On 05-May-22			Bond Future	8.16	112.9327	112.8910	112.9327	0.00
17/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3044	3	3	3	0.00
17/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3021	3	3	3	0.00
17/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3066	3	3	3	0.00
17/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2410	2	2	2	0.00
17/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2444	2	2	2	0.00
17/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2427	2	2	2	0.00
17/05/2021	R197 On 05-August-21			Bond Future	318.99	319.0229	318.9910	319.0229	1,751.00
17/05/2021	R197 On 04-November-21			Bond Future	322.64	322.6778	322.6444	322.6778	0.00
17/05/2021	R197 On 03-February-22			Bond Future	318.40	318.4349	318.4005	318.4349	0.00
17/05/2021	R197 On 05-May-22			Bond Future	322.28	322.3140	322.2788	322.3140	0.00
17/05/2021	R202 On 05-August-21			Bond Future	230.32	230.2705	230.3199	230.2705	9,325.00
17/05/2021	R202 On 04-November-21			Bond Future	232.96	232.9085	232.9578	232.9085	0.00
17/05/2021	R202 On 03-February-22			Bond Future	231.44	231.3911	231.4403	231.3911	0.00
17/05/2021	R202 On 05-May-22			Bond Future	234.26	234.2093	234.2591	234.2093	0.00
17/05/2021	R209 On 05-August-21			Bond Future	10.58	70.4391	70.3635	70.4391	27,994.00
17/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	6942	7	7	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
17/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	6903	7	7	7	0.00
17/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	6982	7	7	7	0.00
17/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	572	1	1	1	0.00
17/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	590	1	1	1	0.00
17/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	581	1	1	1	0.00
17/05/2021	R209 On 04-November-21			Bond Future	10.76	68.0888	68.0121	68.0888	4,375.00
17/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1036	1	1	1	6,000.00
17/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8280	8	8	8	0.00
17/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7649	8	8	8	0.00
17/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2891	3	3	3	0.00
17/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8315	8	8	8	0.00
17/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8245	8	8	8	0.00
17/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1123	1	1	1	0.00
17/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1349	1	1	1	9,000.00
17/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1134	1	1	1	0.00
17/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1145	1	1	1	0.00
17/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4358	4	4	4	12,500.00
17/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8485	8	8	8	0.00
17/05/2021	R209 On 03-February-22			Bond Future	10.95	68.8882	68.8105	68.8882	0.00
17/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4482	5	4	5	0.00
17/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4454	5	4	5	0.00
17/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4425	4	4	4	0.00
17/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4059	4	4	4	0.00
17/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4035	4	4	4	0.00
17/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4010	4	4	4	0.00
17/05/2021	R209 On 05-May-22			Bond Future	11.14	66.5705	66.4918	66.5705	0.00
17/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5433	5	5	5	0.00
17/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5404	5	5	5	0.00
17/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5375	5	5	5	0.00
17/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3909	4	4	4	0.00
17/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3888	4	4	4	0.00
17/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3867	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	R210 On 05-August-21			Bond Future	206.78	206.6744	206.7763	206.6744	1,486.00
17/05/2021	R210 On 04-November-21			Bond Future	206.40	206.3008	206.4031	206.3008	0.00
17/05/2021	R210 On 03-February-22			Bond Future	208.87	208.7702	208.8733	208.7702	0.00
17/05/2021	R210 On 05-May-22			Bond Future	208.62	208.5131	208.6170	208.5131	0.00
17/05/2021	R212 On 05-August-21			Bond Future	172.05	172.0280	172.0482	172.0280	1,553.00
17/05/2021	R212 On 04-November-21			Bond Future	174.02	173.9991	174.0190	173.9991	0.00
17/05/2021	R213 On 05-August-21			Bond Future	9.70	86.6393	86.5378	86.6393	9,054.00
17/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6503	7	7	7	0.00
17/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6173	6	6	6	0.00
17/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3695	4	4	4	0.00
17/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6461	7	6	7	0.00
17/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6420	7	6	7	0.00
17/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1410	1	1	1	0.00
17/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	489	0	0	0	0.00
17/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1337	1	1	1	0.00
17/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3404	3	3	3	0.00
17/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	480	0	0	0	0.00
17/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	540	1	1	1	0.00
17/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	472	0	0	0	0.00
17/05/2021	R213 On 04-November-21			Bond Future	9.90	84.0811	83.9781	84.0811	0.00
17/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7181	7	7	7	0.00
17/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7144	7	7	7	0.00
17/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7217	7	7	7	0.00
17/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1124	1	1	1	0.00
17/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1112	1	1	1	0.00
17/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1100	1	1	1	0.00
17/05/2021	R213 On 03-February-22			Bond Future	10.10	85.0680	84.9636	85.0680	0.00
17/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3908	4	4	4	0.00
17/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1669	2	2	2	220.00
17/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5177	5	5	5	0.00
17/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1788	2	2	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4126	4	4	4	0.00
17/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2880	3	3	3	0.00
17/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3854	4	4	4	0.00
17/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3361	3	3	3	0.00
17/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2484	3	2	3	0.00
17/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3387	3	3	3	0.00
17/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1178	1	1	1	102.00
17/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3462	4	3	4	0.00
17/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5400	5	5	5	0.00
17/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	990	1	1	1	200.00
17/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3412	3	3	3	0.00
17/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	4055	4	4	4	0.00
17/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2564	3	3	3	220.00
17/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2684	3	3	3	430.00
17/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	4002	4	4	4	430.00
17/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6497	6	6	6	0.00
17/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8244	8	8	8	0.00
17/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5235	5	5	5	200.00
17/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	9033	9	9	9	0.00
17/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	4082	4	4	4	0.00
17/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	4109	4	4	4	0.00
17/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3622	4	4	4	200.00
17/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4675	5	5	5	102.00
17/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3385	3	3	3	102.00
17/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3573	4	4	4	220.00
17/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6765	7	7	7	0.00
17/05/2021	R213 On 05-May-22			Bond Future	10.31	82.5527	82.4469	82.5527	0.00
17/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	4928	5	5	5	0.00
17/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	4957	5	5	5	0.00
17/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	4900	5	5	5	0.00
17/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3310	3	3	3	0.00
17/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3349	3	3	3	0.00
17/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3329	3	3	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
17/05/2021	R214 On 05-August-21			Bond Future	10.97	67.3153	67.1799	67.3153	17,880.00
17/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6352	6	6	6	0.00
17/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6390	7	6	7	0.00
17/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6314	6	6	6	0.00
17/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	810	1	1	1	0.00
17/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	833	1	1	1	0.00
17/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	822	1	1	1	0.00
17/05/2021	R214 On 04-November-21			Bond Future	11.15	64.7926	64.6554	64.7926	0.00
17/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8057	8	8	8	0.00
17/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8023	8	8	8	0.00
17/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	7990	8	8	8	0.00
17/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1372	1	1	1	0.00
17/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1347	1	1	1	0.00
17/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1359	1	1	1	0.00
17/05/2021	R214 On 03-February-22			Bond Future	11.34	65.5531	65.4143	65.5531	0.00
17/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4527	5	5	5	0.00
17/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4499	5	4	5	0.00
17/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4555	5	5	5	0.00
17/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4235	4	4	4	0.00
17/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4210	4	4	4	0.00
17/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4184	4	4	4	0.00
17/05/2021	R214 On 05-May-22			Bond Future	11.53	63.0570	62.9164	63.0570	0.00
17/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5288	5	5	5	0.00
17/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5260	5	5	5	0.00
17/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5316	5	5	5	0.00
17/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4216	4	4	4	0.00
17/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4193	4	4	4	0.00
17/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4170	4	4	4	0.00
17/05/2021	R248 On 05-August-21			Bond Future	11.00	84.8486	84.6411	84.8486	171,901.00
17/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10048	10	10	10	0.00
17/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	9998	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	577	1	1	1	0.00
17/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1558	2	2	2	1,000.00
17/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10097	10	10	10	0.00
17/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	3892	4	4	4	1,000.00
17/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1095	1	1	1	1,300.00
17/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1820	2	2	2	0.00
17/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2751	3	3	3	1,300.00
17/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4739	5	5	5	0.00
17/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3451	3	3	3	0.00
17/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5239	5	5	5	0.00
17/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	442	0	0	0	0.00
17/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2475	2	2	2	0.00
17/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	435	0	0	0	0.00
17/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6339	6	6	6	0.00
17/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	8261	8	8	8	0.00
17/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	428	0	0	0	0.00
17/05/2021	R248 On 04-November-21			Bond Future	11.18	81.3879	81.1778	81.3879	0.00
17/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11214	11	11	11	0.00
17/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11171	11	11	11	0.00
17/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11258	11	11	11	0.00
17/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1038	1	1	1	0.00
17/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1059	1	1	1	0.00
17/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1049	1	1	1	0.00
17/05/2021	R248 On 03-February-22			Bond Future	11.37	82.3434	82.1307	82.3434	0.00
17/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5370	6	5	6	0.00
17/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5334	5	5	5	0.00
17/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5299	5	5	5	0.00
17/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4570	5	5	5	0.00
17/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4631	5	5	5	0.00
17/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4600	5	5	5	0.00
17/05/2021	R248 On 05-May-22			Bond Future	11.56	78.9126	78.6973	78.9126	0.00
17/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6262	6	6	6	0.00
17/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6227	6	6	6	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
17/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6191	6	6	6	0.00
17/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4709	5	5	5	0.00
17/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4654	5	5	5	0.00
17/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4681	5	5	5	0.00