



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/05/2021 TO: 04/05/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	2025 On 06-May-21			Bond Future	152.26	152.2298	152.2556	152.2298	1,111.00
04/05/2021	2025 On 05-August-21			Bond Future	152.33	152.3124	152.3302	152.3124	4,878.00
04/05/2021	2025 On 04-November-21			Bond Future	154.09	154.0709	154.0929	154.0709	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
04/05/2021	2025 On 03-February-22			Bond Future	154.31	154.2601	154.3104	154.2601	0.00
04/05/2021	2025 On 05-May-22			Bond Future	156.00	155.9396	155.9988	155.9396	0.00
04/05/2021	2029 On 06-May-21			Bond Future	110.39	110.7638	110.3867	110.7638	1,504.00
04/05/2021	2029 On 05-August-21			Bond Future	111.55	111.9379	111.5508	111.9379	2,965.00
04/05/2021	2029 On 04-November-21			Bond Future	111.69	112.0791	111.6904	112.0791	0.00
04/05/2021	2029 On 03-February-22			Bond Future	112.98	113.3502	112.9776	113.3502	0.00
04/05/2021	2029 On 05-May-22			Bond Future	113.04	113.4097	113.0390	113.4097	0.00
04/05/2021	2030 On 06-May-21			Bond Future	9.14	95.1975	95.4379	95.1975	47,761.00
04/05/2021	2030 On 06-May-21	11.71	Call	Bond Future	13199	13	13	13	0.00
04/05/2021	2030 On 06-May-21	8.95	Call	Bond Future	64	0	0	0	0.00
04/05/2021	2030 On 06-May-21	8.36	Call	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 06-May-21	8.86	Call	Bond Future	19	0	0	0	0.00
04/05/2021	2030 On 06-May-21	8.77	Call	Bond Future	5	0	0	0	300.00
04/05/2021	2030 On 06-May-21	9.22	Call	Bond Future	656	1	1	1	0.00
04/05/2021	2030 On 06-May-21	10.74	Call	Bond Future	8524	8	9	8	0.00
04/05/2021	2030 On 06-May-21	11.70	Call	Bond Future	13152	13	13	13	0.00
04/05/2021	2030 On 06-May-21	11.69	Call	Bond Future	13106	13	13	13	0.00
04/05/2021	2030 On 06-May-21	8.90	Call	Bond Future	34	0	0	0	0.00
04/05/2021	2030 On 06-May-21	9.00	Call	Bond Future	112	0	0	0	0.00
04/05/2021	2030 On 06-May-21	9.25	Call	Bond Future	776	1	1	1	0.00
04/05/2021	2030 On 06-May-21	9.35	Call	Bond Future	1236	1	1	1	0.00
04/05/2021	2030 On 06-May-21	9.27	Call	Bond Future	861	1	1	1	300.00
04/05/2021	2030 On 06-May-21	10.95	Call	Bond Future	9566	9	10	9	0.00
04/05/2021	2030 On 06-May-21	9.92	Call	Bond Future	4290	4	4	4	0.00
04/05/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	700.00
04/05/2021	2030 On 06-May-21	10.04	Call	Bond Future	4926	5	5	5	0.00
04/05/2021	2030 On 06-May-21	9.15	Call	Bond Future	417	0	0	0	0.00
04/05/2021	2030 On 06-May-21	10.04	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 06-May-21	9.15	Put	Bond Future	357	1	0	1	0.00
04/05/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
04/05/2021	2030 On 06-May-21	9.27	Put	Bond Future	126	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
04/05/2021	2030 On 06-May-21	9.25	Put	Bond Future	153	0	0	0	0.00
04/05/2021	2030 On 06-May-21	9.00	Put	Bond Future	906	1	1	1	5,000.00
04/05/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 06-May-21	9.22	Put	Bond Future	201	0	0	0	700.00
04/05/2021	2030 On 06-May-21	7.97	Put	Bond Future	6939	7	7	7	0.00
04/05/2021	2030 On 06-May-21	9.92	Put	Bond Future	0	0	0	0	700.00
04/05/2021	2030 On 06-May-21	8.90	Put	Bond Future	1403	2	1	2	2,500.00
04/05/2021	2030 On 06-May-21	9.35	Put	Bond Future	53	0	0	0	0.00
04/05/2021	2030 On 06-May-21	8.77	Put	Bond Future	2128	2	2	2	0.00
04/05/2021	2030 On 06-May-21	8.86	Put	Bond Future	1620	2	2	2	0.00
04/05/2021	2030 On 06-May-21	8.95	Put	Bond Future	1145	1	1	1	2,500.00
04/05/2021	2030 On 06-May-21	8.36	Put	Bond Future	4553	5	5	5	0.00
04/05/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 05-August-21			Bond Future	9.36	92.1777	92.4154	92.1777	111,790.00
04/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	704	1	1	1	5,000.00
04/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2823	3	3	3	0.00
04/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3630	3	4	3	0.00
04/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	5738	6	6	6	0.00
04/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	150	0	0	0	200.00
04/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1430	1	1	1	600.00
04/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6281	6	6	6	0.00
04/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1200	1	1	1	479.00
04/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5130	5	5	5	0.00
04/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1112	1	1	1	200.00
04/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2674	3	3	3	600.00
04/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	13568	13	14	13	0.00
04/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6196	6	6	6	0.00
04/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6238	6	6	6	0.00
04/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	656	1	1	1	0.00
04/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5547	6	6	6	0.00
04/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	665	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
04/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	28	0	0	0	600.00
04/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9811	10	10	10	0.00
04/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	764	1	1	1	200.00
04/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	4338	5	4	5	0.00
04/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	648	1	1	1	0.00
04/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	2168	2	2	2	0.00
04/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3691	4	4	4	0.00
04/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1513	2	2	2	479.00
04/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	2046	2	2	2	5,000.00
04/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	4141	4	4	4	0.00
04/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	923	1	1	1	479.00
04/05/2021	2030 On 04-November-21			Bond Future	9.55	93.2213	93.4641	93.2213	0.00
04/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4151	4	4	4	1,102.00
04/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1418	1	1	1	300.00
04/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	9834	10	10	10	0.00
04/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6650	6	7	6	0.00
04/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6574	6	7	6	0.00
04/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2261	2	2	2	1,102.00
04/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9123	9	9	9	0.00
04/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6612	6	7	6	0.00
04/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	781	1	1	1	300.00
04/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5682	6	6	6	0.00
04/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	511	1	1	1	300.00
04/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1278	1	1	1	0.00
04/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1288	1	1	1	0.00
04/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7904	8	8	8	0.00
04/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1267	1	1	1	0.00
04/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	4151	4	4	4	0.00
04/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	634	1	1	1	1,102.00
04/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2335	2	2	2	0.00
04/05/2021	2030 On 03-February-22			Bond Future	9.77	90.2526	90.5153	90.2526	0.00
04/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7033	7	7	7	0.00
04/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3212	3	3	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3674	4	4	4	0.00
04/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	2805	3	3	3	0.00
04/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	2828	3	3	3	0.00
04/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1677	2	2	2	1,000.00
04/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	2851	3	3	3	0.00
04/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1077	1	1	1	101.00
04/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2624	3	3	3	0.00
04/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4808	5	5	5	101.00
04/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4510	5	5	5	0.00
04/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8499	9	8	9	0.00
04/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6544	7	7	7	0.00
04/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4539	5	5	5	0.00
04/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4569	5	5	5	0.00
04/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3628	4	4	4	101.00
04/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1729	2	2	2	1,000.00
04/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	4091	4	4	4	0.00
04/05/2021	2030 On 05-May-22			Bond Future	10.02	91.2127	91.4832	91.2127	0.00
04/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	840	1	1	1	0.00
04/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	889	1	1	1	0.00
04/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	937	1	1	1	0.00
04/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2032 On 06-May-21			Bond Future	9.96	89.4134	89.7001	89.4134	71,671.00
04/05/2021	2032 On 06-May-21	12.11	Call	Bond Future	11810	12	12	12	0.00
04/05/2021	2032 On 06-May-21	12.10	Call	Bond Future	11761	11	12	11	0.00
04/05/2021	2032 On 06-May-21	10.33	Call	Bond Future	2214	2	2	2	369.00
04/05/2021	2032 On 06-May-21	12.12	Call	Bond Future	11860	12	12	12	0.00
04/05/2021	2032 On 06-May-21	12.57	Call	Bond Future	14051	14	14	14	0.00
04/05/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	369.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	2032 On 06-May-21	10.33	Put	Bond Future	10	0	0	0	0.00
04/05/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2032 On 05-August-21			Bond Future	10.18	90.3386	90.6235	90.3386	136,962.00
04/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7255	7	7	7	0.00
04/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7297	7	7	7	0.00
04/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7339	7	7	7	0.00
04/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	714	1	1	1	0.00
04/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	724	1	1	1	0.00
04/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	735	1	1	1	0.00
04/05/2021	2032 On 04-November-21			Bond Future	10.39	87.2148	87.5051	87.2148	21.00
04/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	12784	13	13	13	0.00
04/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8339	8	8	8	0.00
04/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1258	1	1	1	700.00
04/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8263	8	8	8	0.00
04/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8301	8	8	8	0.00
04/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2173	2	2	2	700.00
04/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	1231	1	1	1	0.00
04/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1243	1	1	1	0.00
04/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1256	1	1	1	0.00
04/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	7556	8	8	8	0.00
04/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	365	0	0	0	700.00
04/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	5415	6	5	6	0.00
04/05/2021	2032 On 03-February-22			Bond Future	10.61	88.1834	88.4933	88.1834	0.00
04/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	1878	2	2	2	210.00
04/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3470	3	3	3	0.00
04/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5196	5	5	5	0.00
04/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	2946	3	3	3	0.00
04/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1205	1	1	1	97.00
04/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	955	1	1	1	198.00
04/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	3709	4	4	4	0.00
04/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	3736	4	4	4	0.00
04/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	3955	4	4	4	0.00
04/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1814	2	2	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	5784	6	6	6	0.00
04/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2218	2	2	2	0.00
04/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4321	4	4	4	0.00
04/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3655	4	4	4	0.00
04/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	3682	4	4	4	0.00
04/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4690	5	5	5	0.00
04/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4719	5	5	5	0.00
04/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4632	5	5	5	198.00
04/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	4054	4	4	4	97.00
04/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6793	7	7	7	198.00
04/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	11065	11	11	11	0.00
04/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2989	3	3	3	210.00
04/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	4405	5	4	5	210.00
04/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4927	5	5	5	400.00
04/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7762	8	8	8	0.00
04/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4661	5	5	5	0.00
04/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5598	6	6	6	97.00
04/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9859	10	10	10	0.00
04/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3357	3	3	3	400.00
04/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	7586	8	8	8	0.00
04/05/2021	2032 On 05-May-22			Bond Future	10.86	84.9776	85.2954	84.9776	0.00
04/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	954	1	1	1	0.00
04/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	849	1	1	1	0.00
04/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	901	1	1	1	0.00
04/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2033 On 06-May-21			Bond Future	103.69	103.6670	103.6900	103.6670	1,088.00
04/05/2021	2033 On 05-August-21			Bond Future	104.78	104.7659	104.7835	104.7659	9,629.00
04/05/2021	2033 On 04-November-21			Bond Future	104.77	104.7499	104.7704	104.7499	0.00
04/05/2021	2033 On 03-February-22			Bond Future	105.98	105.9380	105.9778	105.9380	0.00
04/05/2021	2033 On 05-May-22			Bond Future	105.88	105.8366	105.8824	105.8366	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
04/05/2021	2037 On 06-May-21			Bond Future	10.84	84.1801	84.8083	84.1801	46,476.00
04/05/2021	2037 On 06-May-21	12.44	Call	Bond Future	9416	9	9	9	0.00
04/05/2021	2037 On 06-May-21	12.42	Call	Bond Future	9308	9	9	9	0.00
04/05/2021	2037 On 06-May-21	12.43	Call	Bond Future	9362	9	9	9	0.00
04/05/2021	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2037 On 05-August-21			Bond Future	11.07	80.7960	81.4261	80.7960	122,731.00
04/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	7896	7	8	7	0.00
04/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	7939	7	8	7	0.00
04/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	7982	7	8	7	0.00
04/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	915	1	1	1	0.00
04/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	904	1	1	1	0.00
04/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	892	1	1	1	0.00
04/05/2021	2037 On 04-November-21			Bond Future	11.27	81.7111	82.3505	81.7111	0.00
04/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	9916	9	10	9	0.00
04/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	9876	9	10	9	0.00
04/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	9955	9	10	9	0.00
04/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	7847	7	8	7	0.00
04/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	4798	4	5	4	600.00
04/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	1249	1	1	1	0.00
04/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1923	2	2	2	600.00
04/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	3478	4	3	4	0.00
04/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	1261	1	1	1	0.00
04/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	1238	1	1	1	0.00
04/05/2021	2037 On 03-February-22			Bond Future	11.49	78.3643	79.0261	78.3643	0.00
04/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	4626	4	5	4	0.00
04/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	4595	4	5	4	0.00
04/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	4565	4	5	4	0.00
04/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4761	5	5	5	0.00
04/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4819	5	5	5	0.00
04/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4790	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
04/05/2021	2037 On 05-May-22			Bond Future	11.73	79.1976	79.8707	79.1976	0.00
04/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	601	0	1	0	0.00
04/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	488	0	0	0	0.00
04/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	545	0	1	0	0.00
04/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2038 On 06-May-21			Bond Future	116.98	117.2618	116.9799	117.2618	6,188.00
04/05/2021	2038 On 05-August-21			Bond Future	116.49	116.7824	116.4911	116.7824	7,713.00
04/05/2021	2038 On 04-November-21			Bond Future	117.84	118.1310	117.8394	118.1310	0.00
04/05/2021	2038 On 03-February-22			Bond Future	117.44	117.7179	117.4444	117.7179	0.00
04/05/2021	2038 On 05-May-22			Bond Future	118.73	118.9992	118.7292	118.9992	0.00
04/05/2021	2040 On 06-May-21			Bond Future	10.94	86.2639	87.1064	86.2639	36,714.00
04/05/2021	2040 On 06-May-21	12.43	Call	Bond Future	9363	9	9	9	0.00
04/05/2021	2040 On 06-May-21	12.42	Call	Bond Future	9305	8	9	8	0.00
04/05/2021	2040 On 06-May-21	13.38	Call	Bond Future	14495	14	14	14	0.00
04/05/2021	2040 On 06-May-21	10.83	Call	Bond Future	205	0	0	0	300.00
04/05/2021	2040 On 06-May-21	11.58	Call	Bond Future	4224	3	4	3	300.00
04/05/2021	2040 On 06-May-21	12.44	Call	Bond Future	9420	9	9	9	0.00
04/05/2021	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2040 On 06-May-21	10.83	Put	Bond Future	1003	2	1	2	0.00
04/05/2021	2040 On 06-May-21	11.58	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
04/05/2021	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2040 On 05-August-21			Bond Future	11.16	82.6510	83.4976	82.6510	84,413.00
04/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	4773	4	5	4	900.00
04/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	19642	19	20	19	0.00
04/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9009	8	9	8	0.00
04/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	2938	3	3	3	900.00
04/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	8963	8	9	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
04/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	8917	8	9	8	0.00
04/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	812	1	1	1	0.00
04/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	3696	4	4	4	0.00
04/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	833	1	1	1	0.00
04/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	19	0	0	0	900.00
04/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	822	1	1	1	0.00
04/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	2235	3	2	3	0.00
04/05/2021	2040 On 04-November-21			Bond Future	11.36	83.5872	84.4456	83.5872	0.00
04/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	10518	10	11	10	0.00
04/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	10476	10	10	10	0.00
04/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	10435	10	10	10	0.00
04/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1343	2	1	2	0.00
04/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1331	2	1	2	0.00
04/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1318	1	1	1	0.00
04/05/2021	2040 On 03-February-22			Bond Future	11.57	80.0110	80.8946	80.0110	0.00
04/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	4962	5	5	5	0.00
04/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	4930	4	5	4	0.00
04/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	4995	5	5	5	0.00
04/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4956	5	5	5	0.00
04/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4926	5	5	5	0.00
04/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4895	5	5	5	0.00
04/05/2021	2040 On 05-May-22			Bond Future	11.81	80.8618	81.7590	80.8618	0.00
04/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	620	0	1	0	0.00
04/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	560	0	1	0	0.00
04/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	681	0	1	0	0.00
04/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2044 On 06-May-21			Bond Future	11.00	82.8862	83.7351	82.8862	41,065.00
04/05/2021	2044 On 06-May-21	12.45	Call	Bond Future	9159	8	9	8	0.00
04/05/2021	2044 On 06-May-21	10.70	Call	Bond Future	25	0	0	0	3,100.00
04/05/2021	2044 On 06-May-21	11.35	Call	Bond Future	2409	2	2	2	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	2044 On 06-May-21	11.90	Call	Bond Future	5906	5	6	5	0.00
04/05/2021	2044 On 06-May-21	12.44	Call	Bond Future	9102	8	9	8	0.00
04/05/2021	2044 On 06-May-21	12.43	Call	Bond Future	9045	8	9	8	0.00
04/05/2021	2044 On 06-May-21	11.40	Call	Bond Future	2731	2	3	2	0.00
04/05/2021	2044 On 06-May-21	11.79	Call	Bond Future	5224	4	5	4	0.00
04/05/2021	2044 On 06-May-21	11.10	Call	Bond Future	943	1	1	1	0.00
04/05/2021	2044 On 06-May-21	12.50	Call	Bond Future	9443	9	9	9	0.00
04/05/2021	2044 On 06-May-21	12.50	Put	Bond Future	0	0	0	0	3,100.00
04/05/2021	2044 On 06-May-21	11.79	Put	Bond Future	0	0	0	0	3,100.00
04/05/2021	2044 On 06-May-21	11.40	Put	Bond Future	9	0	0	0	3,100.00
04/05/2021	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2044 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2044 On 06-May-21	11.35	Put	Bond Future	18	0	0	0	0.00
04/05/2021	2044 On 06-May-21	11.10	Put	Bond Future	243	1	0	1	3,100.00
04/05/2021	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2044 On 06-May-21	10.70	Put	Bond Future	2160	3	2	3	0.00
04/05/2021	2044 On 05-August-21			Bond Future	11.21	79.3636	80.2167	79.3636	60,253.00
04/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	9315	9	9	9	0.00
04/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	9269	9	9	9	0.00
04/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	9361	9	9	9	0.00
04/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	749	1	1	1	0.00
04/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	759	1	1	1	0.00
04/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	769	1	1	1	0.00
04/05/2021	2044 On 04-November-21			Bond Future	11.40	80.2626	81.1274	80.2626	0.00
04/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	10328	10	10	10	0.00
04/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	10288	10	10	10	0.00
04/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	10369	10	10	10	0.00
04/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1384	2	1	2	0.00
04/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1410	2	1	2	0.00
04/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1397	2	1	2	0.00
04/05/2021	2044 On 03-February-22			Bond Future	11.60	76.7747	77.6641	76.7747	0.00
04/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	4999	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
04/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	4934	4	5	4	0.00
04/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	4966	5	5	5	0.00
04/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4982	5	5	5	0.00
04/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	5014	5	5	5	0.00
04/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4951	5	5	5	0.00
04/05/2021	2044 On 05-May-22			Bond Future	11.83	77.5910	78.4941	77.5910	0.00
04/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	638	0	1	0	0.00
04/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	516	0	1	0	0.00
04/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	577	0	1	0	0.00
04/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
04/05/2021	2046 On 06-May-21			Bond Future	105.79	105.7696	105.7935	105.7696	12,206.00
04/05/2021	2046 On 05-August-21			Bond Future	106.91	106.8908	106.9092	106.8908	16,718.00
04/05/2021	2046 On 04-November-21			Bond Future	106.34	106.3162	106.3376	106.3162	0.00
04/05/2021	2046 On 03-February-22			Bond Future	107.56	107.5220	107.5633	107.5220	0.00
04/05/2021	2046 On 05-May-22			Bond Future	106.89	106.8467	106.8940	106.8467	0.00
04/05/2021	2050 On 06-May-21			Bond Future	109.05	108.8257	109.0534	108.8257	8,923.00
04/05/2021	2050 On 05-August-21			Bond Future	108.28	108.0512	108.2753	108.0512	11,184.00
04/05/2021	2050 On 04-November-21			Bond Future	109.53	109.2989	109.5285	109.2989	0.00
04/05/2021	2050 On 03-February-22			Bond Future	108.84	108.5899	108.8422	108.5899	0.00
04/05/2021	2050 On 05-May-22			Bond Future	110.03	109.7719	110.0326	109.7719	0.00
04/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	AL37 On 06-May-21			Index Future	784.67	784.9220	784.6700	784.9220	0.00
04/05/2021	AL37 On 05-August-21			Index Future	792.65	792.9490	792.6530	792.9490	0.00
04/05/2021	AL37 On 04-November-21			Index Future	801.71	801.9890	801.7090	801.9890	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
04/05/2021	AL37 On 03-February-22			Index Future	810.76	810.8930	810.7550	810.8930	0.00
04/05/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
04/05/2021	AL7T On 06-May-21			Index Future	874.94	872.4520	874.9400	872.4520	0.00
04/05/2021	AL7T On 05-August-21			Index Future	883.84	881.3740	883.8420	881.3740	0.00
04/05/2021	AL7T On 04-November-21			Index Future	893.94	891.4220	893.9400	891.4220	0.00
04/05/2021	AL7T On 03-February-22			Index Future	904.03	901.3190	904.0260	901.3190	0.00
04/05/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
04/05/2021	ALBI On 06-May-21			Index Future	769.85	766.1380	769.8470	766.1380	132.00
04/05/2021	ALBI On 05-August-21			Index Future	777.68	773.9730	777.6800	773.9730	134.00
04/05/2021	ALBI On 04-November-21			Index Future	786.57	782.7970	786.5650	782.7970	0.00
04/05/2021	ALBI On 03-February-22			Index Future	795.44	791.4870	795.4400	791.4870	0.00
04/05/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
04/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C048 On 28-February-48			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
04/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2021	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
04/05/2021	ES33 On 06-May-21			Bond Future	11.51	74.5324	75.0457	74.5324	0.00
04/05/2021	ES33 On 05-August-21			Bond Future	11.77	75.3225	75.8371	75.3225	350.00
04/05/2021	ES33 On 04-November-21			Bond Future	12.02	72.4166	72.9391	72.4166	0.00
04/05/2021	ES33 On 03-February-22			Bond Future	12.30	73.2380	73.7801	73.2380	0.00
04/05/2021	ES33 On 05-May-22			Bond Future	12.59	70.2591	70.8109	70.2591	0.00
04/05/2021	ES42 On 06-May-21			Bond Future	11.95	73.2731	74.0252	73.2731	0.00
04/05/2021	ES42 On 05-August-21			Bond Future	12.19	74.0498	74.8059	74.0498	4,779.00
04/05/2021	ES42 On 04-November-21			Bond Future	12.43	70.6466	71.4133	70.6466	0.00
04/05/2021	ES42 On 03-February-22			Bond Future	12.68	71.4481	72.2370	71.4481	0.00
04/05/2021	ES42 On 05-May-22			Bond Future	12.95	67.9674	68.7688	67.9674	0.00
04/05/2021	GOVI On 06-May-21			GOVI	760.64	757.1160	760.6380	757.1160	19.00
04/05/2021	GOVI On 06-May-21	678.69	Call	GOVI	819480	78	82	78	0.00
04/05/2021	GOVI On 06-May-21	678.68	Call	GOVI	819580	78	82	78	0.00
04/05/2021	GOVI On 06-May-21	678.67	Call	GOVI	819680	78	82	78	0.00
04/05/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 05-August-21			GOVI	768.38	764.8590	768.3770	764.8590	985.00
04/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	492270	46	49	46	0.00
04/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	492370	46	49	46	0.00
04/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	492470	46	49	46	0.00
04/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 04-November-21			GOVI	777.16	773.5790	777.1550	773.5790	0.00
04/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	487350	45	49	45	0.00
04/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	487450	45	49	45	0.00
04/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	487550	45	49	45	0.00
04/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	GOVI On 03-February-22			GOVI	785.92	782.1670	785.9240	782.1670	0.00
04/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	68360	11	7	11	0.00
04/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	68160	11	7	11	0.00
04/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	68260	11	7	11	0.00
04/05/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
04/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
04/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
04/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2021	IGOV On 06-May-21			Index Future	283.88	284.0420	283.8770	284.0420	302.00
04/05/2021	IGOV On 05-August-21			Index Future	286.84	287.0180	286.8360	287.0180	580.00
04/05/2021	IGOV On 04-November-21			Index Future	290.18	290.3600	290.1830	290.3600	16.00
04/05/2021	IGOV On 03-February-22			Index Future	293.53	293.6530	293.5260	293.6530	0.00
04/05/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
04/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
04/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
04/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7100	90.7100	90.7100	51.00
04/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.15	90.1400	90.1500	90.1400	0.00
04/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.32	90.3100	90.3200	90.3100	0.00
04/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.52	93.5100	93.5200	93.5100	0.00
04/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.09	94.0800	94.0900	94.0800	0.00
04/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.58	86.5700	86.5800	86.5700	0.00
04/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.22	92.2100	92.2200	92.2100	0.00
04/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
04/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.65	80.6600	80.6500	80.6600	0.00
04/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.29	77.3000	77.2900	77.3000	0.00
04/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.80	75.8200	75.8000	75.8200	0.00
04/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.93	77.9500	77.9300	77.9500	0.00
04/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.05	82.0600	82.0500	82.0600	0.00
04/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.65	80.6700	80.6500	80.6700	0.00
04/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.85	82.8600	82.8500	82.8600	0.00
04/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.77	88.7800	88.7700	88.7800	0.00
04/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.30	89.3000	89.3000	89.3000	0.00
04/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.45	82.4600	82.4500	82.4600	0.00
04/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.37	90.3700	90.3700	90.3700	0.00
04/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
04/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2750	96.2650	96.2750	0.00
04/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2600	96.2500	96.2600	0.00
04/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.80	96.2200	96.2000	96.2200	0.00
04/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.1950	96.1850	96.1950	30,000.00
04/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.87	96.1300	96.1300	96.1300	0.00
04/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.0000	95.9900	96.0000	0.00
04/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.8050	95.7850	95.8050	0.00
04/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.60	95.4350	95.4050	95.4350	471.00
04/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.77	95.2500	95.2300	95.2500	0.00
04/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.14	94.8900	94.8650	94.8900	0.00
04/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.33	94.6950	94.6750	94.6950	0.00
04/05/2021	R023 On 06-May-21			Bond Future	4.65	106.8557	106.8133	106.8557	26,643.00
04/05/2021	R023 On 06-May-21	7.57	Call	Bond Future	5016	5	5	5	0.00
04/05/2021	R023 On 06-May-21	7.56	Call	Bond Future	4999	5	5	5	0.00
04/05/2021	R023 On 06-May-21	7.58	Call	Bond Future	5032	5	5	5	0.00
04/05/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R023 On 05-August-21			Bond Future	4.74	107.9615	107.9128	107.9615	15,675.00
04/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	931	1	1	1	0.00
04/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	917	1	1	1	0.00
04/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	903	1	1	1	0.00
04/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	64	0	0	0	0.00
04/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	63	0	0	0	0.00
04/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	61	0	0	0	0.00
04/05/2021	R023 On 04-November-21			Bond Future	4.76	105.2741	105.2276	105.2741	0.00
04/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	476	1	0	1	0.00
04/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	468	0	0	0	0.00
04/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	460	0	0	0	0.00
04/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	285	0	0	0	0.00
04/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	280	0	0	0	0.00
04/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	276	0	0	0	0.00
04/05/2021	R023 On 03-February-22			Bond Future	4.83	106.4431	106.4155	106.4431	0.00
04/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	530	1	1	1	0.00
04/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	524	1	1	1	0.00
04/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	537	1	1	1	0.00
04/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	274	0	0	0	0.00
04/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	281	0	0	0	0.00
04/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	277	0	0	0	0.00
04/05/2021	R023 On 05-May-22			Bond Future	4.98	103.6688	103.6465	103.6688	0.00
04/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1042	1	1	1	0.00
04/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1034	1	1	1	0.00
04/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1049	1	1	1	0.00
04/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 06-May-21			Bond Future	10.64	88.5554	89.0890	88.5554	63,011.00
04/05/2021	R035 On 06-May-21	12.36	Call	Bond Future	10195	10	10	10	0.00
04/05/2021	R035 On 06-May-21	12.35	Call	Bond Future	10141	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
04/05/2021	R035 On 06-May-21	11.05	Call	Bond Future	2612	2	3	2	0.00
04/05/2021	R035 On 06-May-21	10.40	Call	Bond Future	54	0	0	0	600.00
04/05/2021	R035 On 06-May-21	11.15	Call	Bond Future	3224	3	3	3	600.00
04/05/2021	R035 On 06-May-21	12.91	Call	Bond Future	13083	13	13	13	0.00
04/05/2021	R035 On 06-May-21	10.81	Call	Bond Future	1219	1	1	1	1,650.00
04/05/2021	R035 On 06-May-21	12.02	Call	Bond Future	8325	8	8	8	0.00
04/05/2021	R035 On 06-May-21	11.32	Call	Bond Future	4257	4	4	4	0.00
04/05/2021	R035 On 06-May-21	12.37	Call	Bond Future	10249	10	10	10	0.00
04/05/2021	R035 On 06-May-21	10.55	Call	Bond Future	247	0	0	0	0.00
04/05/2021	R035 On 06-May-21	10.05	Call	Bond Future	0	0	0	0	500.00
04/05/2021	R035 On 06-May-21	11.55	Call	Bond Future	5627	5	6	5	0.00
04/05/2021	R035 On 06-May-21	12.77	Call	Bond Future	12363	12	12	12	0.00
04/05/2021	R035 On 06-May-21	10.24	Call	Bond Future	6	0	0	0	223.00
04/05/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
04/05/2021	R035 On 06-May-21	10.24	Put	Bond Future	2655	3	3	3	0.00
04/05/2021	R035 On 06-May-21	11.55	Put	Bond Future	0	0	0	0	1,650.00
04/05/2021	R035 On 06-May-21	10.40	Put	Bond Future	1629	2	2	2	0.00
04/05/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
04/05/2021	R035 On 06-May-21	10.55	Put	Bond Future	832	1	1	1	500.00
04/05/2021	R035 On 06-May-21	10.05	Put	Bond Future	3950	4	4	4	0.00
04/05/2021	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 06-May-21	11.32	Put	Bond Future	0	0	0	0	223.00
04/05/2021	R035 On 06-May-21	12.02	Put	Bond Future	0	0	0	0	223.00
04/05/2021	R035 On 06-May-21	10.81	Put	Bond Future	124	0	0	0	0.00
04/05/2021	R035 On 06-May-21	11.15	Put	Bond Future	2	0	0	0	0.00
04/05/2021	R035 On 06-May-21	11.05	Put	Bond Future	8	0	0	0	500.00
04/05/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 05-August-21			Bond Future	10.86	89.4717	90.0060	89.4717	91,787.00
04/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	2784	3	3	3	0.00
04/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	985	1	1	1	100.00
04/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	4920	5	5	5	0.00
04/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	48085	49	48	49	0.00
04/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1815	2	2	2	100.00
04/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	48318	49	48	49	0.00
04/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	48201	49	48	49	0.00
04/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	3371	4	3	4	100.00
04/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	6533	7	7	7	0.00
04/05/2021	R035 On 04-November-21			Bond Future	11.08	86.0082	86.5508	86.0082	0.00
04/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	4433	4	4	4	0.00
04/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	14943	14	15	14	0.00
04/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	6408	6	6	6	0.00
04/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	1809	2	2	2	782.00
04/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	9514	9	10	9	0.00
04/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	9474	9	9	9	0.00
04/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	2669	2	3	2	0.00
04/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1599	1	2	1	350.00
04/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1616	1	2	1	400.00
04/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	2720	3	3	3	400.00
04/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	9555	9	10	9	0.00
04/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4048	4	4	4	0.00
04/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	4023	4	4	4	782.00
04/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	7215	8	7	8	0.00
04/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	1307	1	1	1	0.00
04/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2430	3	2	3	782.00
04/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	5574	6	6	6	0.00
04/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	7760	8	8	8	0.00
04/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	5650	6	6	6	350.00
04/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	7811	8	8	8	0.00
04/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3680	4	4	4	350.00
04/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1332	1	1	1	0.00
04/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	1320	1	1	1	0.00
04/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	336	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	R035 On 03-February-22			Bond Future	11.31	86.9634	87.5281	86.9634	0.00
04/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	6526	6	7	6	0.00
04/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	1762	2	2	2	280.00
04/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1208	1	1	1	683.00
04/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	4426	4	4	4	0.00
04/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	4547	4	5	4	0.00
04/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2026	2	2	2	200.00
04/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	5997	6	6	6	0.00
04/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	3816	4	4	4	0.00
04/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	4886	5	5	5	0.00
04/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	2821	3	3	3	0.00
04/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	4396	4	4	4	0.00
04/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4366	4	4	4	0.00
04/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4899	5	5	5	0.00
04/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4869	5	5	5	0.00
04/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	4411	5	4	5	683.00
04/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3560	4	4	4	280.00
04/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4722	5	5	5	200.00
04/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	8591	9	9	9	0.00
04/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4840	5	5	5	0.00
04/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6863	7	7	7	683.00
04/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	11581	12	12	12	0.00
04/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	3244	3	3	3	200.00
04/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	5495	6	5	6	280.00
04/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	9392	10	9	10	0.00
04/05/2021	R035 On 05-May-22			Bond Future	11.56	83.4140	83.9893	83.4140	0.00
04/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	540	0	1	0	0.00
04/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	483	0	0	0	0.00
04/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	426	0	0	0	0.00
04/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	R186 On 06-May-21			Bond Future	7.32	118.5199	118.4814	118.5199	39,799.00
04/05/2021	R186 On 06-May-21	10.78	Call	Bond Future	15595	16	16	16	0.00
04/05/2021	R186 On 06-May-21	7.30	Call	Bond Future	235	0	0	0	0.00
04/05/2021	R186 On 06-May-21	10.77	Call	Bond Future	15554	16	16	16	0.00
04/05/2021	R186 On 06-May-21	10.76	Call	Bond Future	15513	16	16	16	0.00
04/05/2021	R186 On 06-May-21	7.60	Call	Bond Future	1385	1	1	1	5,000.00
04/05/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R186 On 06-May-21	7.60	Put	Bond Future	7	0	0	0	5,000.00
04/05/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R186 On 06-May-21	7.30	Put	Bond Future	327	0	0	0	15,177.00
04/05/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R186 On 05-August-21			Bond Future	7.51	114.4663	114.4211	114.4663	93,078.00
04/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5367	5	5	5	0.00
04/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5328	5	5	5	0.00
04/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5290	5	5	5	0.00
04/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	290	0	0	0	0.00
04/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	285	0	0	0	0.00
04/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	279	0	0	0	0.00
04/05/2021	R186 On 04-November-21			Bond Future	7.69	115.7611	115.7184	115.7611	0.00
04/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3266	3	3	3	0.00
04/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3237	3	3	3	0.00
04/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3208	3	3	3	0.00
04/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1450	1	1	1	0.00
04/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1435	1	1	1	0.00
04/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1420	1	1	1	0.00
04/05/2021	R186 On 03-February-22			Bond Future	7.90	111.7654	111.7432	111.7654	0.00
04/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1394	1	1	1	0.00
04/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1409	1	1	1	0.00
04/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1424	1	1	1	0.00
04/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3986	4	4	4	0.00
04/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4014	4	4	4	0.00
04/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4042	4	4	4	0.00
04/05/2021	R186 On 05-May-22			Bond Future	8.14	112.9548	112.9384	112.9548	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
04/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	624	1	1	1	0.00
04/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	664	1	1	1	0.00
04/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	703	1	1	1	0.00
04/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R197 On 06-May-21			Bond Future	322.46	322.4077	322.4565	322.4077	2,644.00
04/05/2021	R197 On 05-August-21			Bond Future	317.87	317.8405	317.8726	317.8405	1,070.00
04/05/2021	R197 On 04-November-21			Bond Future	321.55	321.5101	321.5506	321.5101	0.00
04/05/2021	R197 On 03-February-22			Bond Future	317.15	317.0538	317.1532	317.0538	0.00
04/05/2021	R197 On 05-May-22			Bond Future	320.62	320.5045	320.6219	320.5045	0.00
04/05/2021	R202 On 06-May-21			Bond Future	231.49	232.3544	231.4895	232.3544	7,827.00
04/05/2021	R202 On 05-August-21			Bond Future	229.69	230.5763	229.6898	230.5763	9,319.00
04/05/2021	R202 On 04-November-21			Bond Future	232.35	233.2381	232.3471	233.2381	0.00
04/05/2021	R202 On 03-February-22			Bond Future	230.72	231.5797	230.7207	231.5797	0.00
04/05/2021	R202 On 05-May-22			Bond Future	233.24	234.1006	233.2447	234.1006	0.00
04/05/2021	R209 On 06-May-21			Bond Future	10.56	68.1538	68.6999	68.1538	9,504.00
04/05/2021	R209 On 06-May-21	12.24	Call	Bond Future	8607	8	9	8	0.00
04/05/2021	R209 On 06-May-21	10.60	Call	Bond Future	570	0	1	0	0.00
04/05/2021	R209 On 06-May-21	11.60	Call	Bond Future	5529	5	6	5	0.00
04/05/2021	R209 On 06-May-21	10.25	Call	Bond Future	26	0	0	0	5,325.00
04/05/2021	R209 On 06-May-21	11.25	Call	Bond Future	3747	3	4	3	0.00
04/05/2021	R209 On 06-May-21	12.23	Call	Bond Future	8561	8	9	8	0.00
04/05/2021	R209 On 06-May-21	12.22	Call	Bond Future	8514	8	9	8	0.00
04/05/2021	R209 On 06-May-21	9.50	Call	Bond Future	0	0	0	0	2,150.00
04/05/2021	R209 On 06-May-21	10.35	Call	Bond Future	80	0	0	0	500.00
04/05/2021	R209 On 06-May-21	9.75	Call	Bond Future	0	0	0	0	4,050.00
04/05/2021	R209 On 06-May-21	11.00	Call	Bond Future	2433	2	2	2	0.00
04/05/2021	R209 On 06-May-21	10.00	Call	Bond Future	1	0	0	0	0.00
04/05/2021	R209 On 06-May-21	12.25	Call	Bond Future	8653	8	9	8	0.00
04/05/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	8,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	R209 On 06-May-21	11.00	Put	Bond Future	6	0	0	0	3,500.00
04/05/2021	R209 On 06-May-21	10.00	Put	Bond Future	3260	4	3	4	0.00
04/05/2021	R209 On 06-May-21	9.75	Put	Bond Future	4790	5	5	5	0.00
04/05/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R209 On 06-May-21	9.50	Put	Bond Future	6368	7	6	7	0.00
04/05/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R209 On 06-May-21	11.25	Put	Bond Future	0	0	0	0	9,150.00
04/05/2021	R209 On 06-May-21	11.60	Put	Bond Future	0	0	0	0	3,750.00
04/05/2021	R209 On 06-May-21	10.25	Put	Bond Future	1799	2	2	2	0.00
04/05/2021	R209 On 06-May-21	10.60	Put	Bond Future	337	1	0	1	1,750.00
04/05/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R209 On 06-May-21	10.35	Put	Bond Future	1272	2	1	2	0.00
04/05/2021	R209 On 05-August-21			Bond Future	10.76	68.8591	69.4071	68.8591	28,121.00
04/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	6329	6	6	6	0.00
04/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	6290	6	6	6	0.00
04/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	6368	6	6	6	0.00
04/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	915	1	1	1	0.00
04/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	934	1	1	1	0.00
04/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	924	1	1	1	0.00
04/05/2021	R209 On 04-November-21			Bond Future	10.94	66.4972	67.0532	66.4972	3,675.00
04/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	925	1	1	1	4,750.00
04/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	7645	7	8	7	0.00
04/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2553	2	3	2	0.00
04/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7050	7	7	7	0.00
04/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	7678	7	8	7	0.00
04/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	7611	7	8	7	0.00
04/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1445	2	1	2	0.00
04/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1709	2	2	2	6,500.00
04/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1458	2	1	2	0.00
04/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1471	2	1	2	0.00
04/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4979	5	5	5	10,000.00
04/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	9333	10	9	10	0.00
04/05/2021	R209 On 03-February-22			Bond Future	11.14	67.2357	67.8105	67.2357	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
04/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	3984	4	4	4	0.00
04/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	3958	4	4	4	0.00
04/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	3932	4	4	4	0.00
04/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4566	5	5	5	0.00
04/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4539	5	5	5	0.00
04/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4512	5	5	5	0.00
04/05/2021	R209 On 05-May-22			Bond Future	11.36	64.8117	65.3961	64.8117	0.00
04/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	471	0	0	0	0.00
04/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	370	0	0	0	0.00
04/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	421	0	0	0	0.00
04/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R210 On 06-May-21			Bond Future	203.54	203.4959	203.5356	203.4959	948.00
04/05/2021	R210 On 05-August-21			Bond Future	205.68	205.6529	205.6819	205.6529	1,486.00
04/05/2021	R210 On 04-November-21			Bond Future	205.32	205.2854	205.3200	205.2854	0.00
04/05/2021	R210 On 03-February-22			Bond Future	207.69	207.6136	207.6862	207.6136	0.00
04/05/2021	R210 On 05-May-22			Bond Future	207.16	207.0758	207.1603	207.0758	0.00
04/05/2021	R212 On 06-May-21			Bond Future	172.19	172.1643	172.1865	172.1643	2,905.00
04/05/2021	R212 On 05-August-21			Bond Future	171.67	171.6565	171.6695	171.6565	1,583.00
04/05/2021	R212 On 04-November-21			Bond Future	173.66	173.6387	173.6563	173.6387	0.00
04/05/2021	R213 On 06-May-21			Bond Future	9.57	84.9482	85.2127	84.9482	1,864.00
04/05/2021	R213 On 06-May-21	11.90	Call	Bond Future	11786	12	12	12	0.00
04/05/2021	R213 On 06-May-21	11.89	Call	Bond Future	11741	11	12	11	0.00
04/05/2021	R213 On 06-May-21	11.91	Call	Bond Future	11832	12	12	12	0.00
04/05/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R213 On 05-August-21			Bond Future	9.78	85.8273	86.0898	85.8273	9,054.00
04/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	5958	6	6	6	0.00
04/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3569	3	4	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
04/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6285	6	6	6	0.00
04/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1441	1	1	1	0.00
04/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6244	6	6	6	0.00
04/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6203	6	6	6	0.00
04/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	719	1	1	1	0.00
04/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	711	1	1	1	0.00
04/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1659	2	2	2	0.00
04/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3883	4	4	4	0.00
04/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	702	1	1	1	0.00
04/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	773	1	1	1	0.00
04/05/2021	R213 On 04-November-21			Bond Future	9.98	83.2679	83.5356	83.2679	0.00
04/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	6953	7	7	7	0.00
04/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	6918	7	7	7	0.00
04/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	6988	7	7	7	0.00
04/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1340	1	1	1	0.00
04/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1327	1	1	1	0.00
04/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1314	1	1	1	0.00
04/05/2021	R213 On 03-February-22			Bond Future	10.20	84.1926	84.4787	84.1926	0.00
04/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3752	4	4	4	0.00
04/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1615	2	2	2	220.00
04/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	4956	5	5	5	0.00
04/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1718	2	2	2	430.00
04/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	3963	4	4	4	0.00
04/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2379	2	2	2	0.00
04/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3249	3	3	3	0.00
04/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2761	3	3	3	0.00
04/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3700	4	4	4	0.00
04/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3224	3	3	3	0.00
04/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5170	5	5	5	0.00
04/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3322	3	3	3	0.00
04/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	983	1	1	1	200.00
04/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3273	3	3	3	0.00
04/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1165	1	1	1	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	4401	5	4	5	0.00
04/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5615	6	6	6	200.00
04/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	9511	10	10	10	0.00
04/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	4346	5	4	5	430.00
04/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6911	7	7	7	0.00
04/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8715	9	9	9	0.00
04/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2818	3	3	3	220.00
04/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2949	3	3	3	430.00
04/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	4457	5	4	5	0.00
04/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3953	4	4	4	200.00
04/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	5040	5	5	5	102.00
04/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	4429	5	4	5	0.00
04/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3706	4	4	4	102.00
04/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3902	4	4	4	220.00
04/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	7195	7	7	7	0.00
04/05/2021	R213 On 05-May-22			Bond Future	10.43	81.5594	81.8530	81.5594	0.00
04/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	1005	1	1	1	0.00
04/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	1054	1	1	1	0.00
04/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	956	1	1	1	0.00
04/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R214 On 06-May-21			Bond Future	10.88	65.2170	65.9427	65.2170	8,235.00
04/05/2021	R214 On 06-May-21	12.27	Call	Bond Future	7272	7	7	7	0.00
04/05/2021	R214 On 06-May-21	12.26	Call	Bond Future	7224	6	7	6	0.00
04/05/2021	R214 On 06-May-21	12.25	Call	Bond Future	7177	6	7	6	0.00
04/05/2021	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R214 On 05-August-21			Bond Future	11.07	65.8919	66.6215	65.8919	17,912.00
04/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6094	6	6	6	0.00
04/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6132	6	6	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
04/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6056	6	6	6	0.00
04/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	1111	1	1	1	0.00
04/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	1133	1	1	1	0.00
04/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	1122	1	1	1	0.00
04/05/2021	R214 On 04-November-21			Bond Future	11.25	63.3594	64.0988	63.3594	0.00
04/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	7735	7	8	7	0.00
04/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	7699	7	8	7	0.00
04/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	7663	7	8	7	0.00
04/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1602	2	2	2	0.00
04/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1581	2	2	2	0.00
04/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1592	2	2	2	0.00
04/05/2021	R214 On 03-February-22			Bond Future	11.45	64.0630	64.8226	64.0630	0.00
04/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4232	4	4	4	0.00
04/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4205	4	4	4	0.00
04/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4259	4	4	4	0.00
04/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4533	5	5	5	0.00
04/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4506	5	5	5	0.00
04/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4480	5	4	5	0.00
04/05/2021	R214 On 05-May-22			Bond Future	11.66	61.4674	62.2384	61.4674	0.00
04/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	418	0	0	0	0.00
04/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	367	0	0	0	0.00
04/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	469	0	0	0	0.00
04/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R248 On 06-May-21			Bond Future	10.90	82.1707	83.0823	82.1707	87,531.00
04/05/2021	R248 On 06-May-21	12.35	Call	Bond Future	9377	8	9	8	0.00
04/05/2021	R248 On 06-May-21	12.34	Call	Bond Future	9319	8	9	8	0.00
04/05/2021	R248 On 06-May-21	10.90	Call	Bond Future	516	0	1	0	1,030.00
04/05/2021	R248 On 06-May-21	11.40	Call	Bond Future	3457	3	3	3	1,030.00
04/05/2021	R248 On 06-May-21	10.20	Call	Bond Future	0	0	0	0	0.00
04/05/2021	R248 On 06-May-21	10.80	Call	Bond Future	233	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
04/05/2021	R248 On 06-May-21	12.36	Call	Bond Future	9435	9	9	9	0.00
04/05/2021	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R248 On 06-May-21	10.80	Put	Bond Future	986	2	1	2	0.00
04/05/2021	R248 On 06-May-21	10.20	Put	Bond Future	5376	6	5	6	0.00
04/05/2021	R248 On 06-May-21	11.40	Put	Bond Future	2	0	0	0	0.00
04/05/2021	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R248 On 06-May-21	10.90	Put	Bond Future	540	1	1	1	0.00
04/05/2021	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R248 On 05-August-21			Bond Future	11.10	83.0211	83.9375	83.0211	172,234.00
04/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1512	1	2	1	1,000.00
04/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	620	0	1	0	0.00
04/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	9639	9	10	9	0.00
04/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	9592	9	10	9	0.00
04/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	3733	3	4	3	1,000.00
04/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1061	1	1	1	1,300.00
04/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2672	2	3	2	1,300.00
04/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1770	1	2	1	0.00
04/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	9686	9	10	9	0.00
04/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	740	1	1	1	0.00
04/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	731	1	1	1	0.00
04/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	5392	6	5	6	0.00
04/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	4076	5	4	5	0.00
04/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5897	7	6	7	0.00
04/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	3020	3	3	3	0.00
04/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	721	1	1	1	0.00
04/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	7009	8	7	8	0.00
04/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	9008	10	9	10	0.00
04/05/2021	R248 On 04-November-21			Bond Future	11.28	79.5477	80.4766	79.5477	0.00
04/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	10778	10	11	10	0.00
04/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	10736	10	11	10	0.00
04/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	10819	10	11	10	0.00
04/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1301	1	1	1	0.00
04/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1326	2	1	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
04/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1313	2	1	2	0.00
04/05/2021	R248 On 03-February-22			Bond Future	11.48	80.4310	81.3854	80.4310	0.00
04/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	4992	5	5	5	0.00
04/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	4958	4	5	4	0.00
04/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	4924	4	5	4	0.00
04/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4937	5	5	5	0.00
04/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	5001	5	5	5	0.00
04/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4969	5	5	5	0.00
04/05/2021	R248 On 05-May-22			Bond Future	11.69	76.8751	77.8438	76.8751	0.00
04/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	754	0	1	0	0.00
04/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	629	0	1	0	0.00
04/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	692	0	1	0	0.00
04/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
04/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00