



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	2025 On 06-May-21			Bond Future	150.72	150.7757	150.7217	150.7757	5,536.00
29/03/2021	2025 On 05-August-21			Bond Future	150.82	150.8778	150.8226	150.8778	0.00
29/03/2021	2025 On 04-November-21			Bond Future	152.51	152.5678	152.5116	152.5678	0.00
29/03/2021	2025 On 03-February-22			Bond Future	152.69	152.7508	152.6937	152.7508	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
29/03/2021	2029 On 06-May-21			Bond Future	108.52	108.8347	108.5212	108.8347	2,846.00
29/03/2021	2029 On 05-August-21			Bond Future	109.70	110.0131	109.6958	110.0131	0.00
29/03/2021	2029 On 04-November-21			Bond Future	109.77	110.0949	109.7737	110.0949	0.00
29/03/2021	2029 On 03-February-22			Bond Future	111.03	111.3508	111.0259	111.3508	0.00
29/03/2021	2030 On 06-May-21			Bond Future	9.53	93.0223	9.5349	93.0223	115,013.00
29/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11004	11	11004	11	0.00
29/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	596	1	596	1	0.00
29/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	125	0	125	0	0.00
29/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	483	0	483	0	0.00
29/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	387	0	387	0	300.00
29/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1045	1	1045	1	0.00
29/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6507	6	6507	6	0.00
29/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10958	11	10958	11	0.00
29/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10912	11	10912	11	0.00
29/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	531	1	531	1	0.00
29/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	666	1	666	1	0.00
29/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1105	1	1105	1	0.00
29/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1324	1	1324	1	0.00
29/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1147	1	1147	1	300.00
29/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7471	7	7471	7	0.00
29/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3043	3	3043	3	0.00
29/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	35	0	35	0	700.00
29/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3499	3	3499	3	0.00
29/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	911	1	911	1	0.00
29/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	778	1	778	1	0.00
29/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3058	3	3058	3	0.00
29/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	111	0	111	0	300.00
29/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2617	3	2617	3	0.00
29/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2688	3	2688	3	0.00
29/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3666	4	3666	4	5,000.00
29/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	12	0	12	0	0.00
29/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	12	0	12	0	0.00
29/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	189	0	189	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
29/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2796	3	2796	3	700.00
29/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9180	9	9180	9	0.00
29/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	960	1	960	1	700.00
29/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4106	4	4106	4	2,500.00
29/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2346	3	2346	3	0.00
29/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4716	5	4716	5	0.00
29/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4289	5	4289	5	0.00
29/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3883	4	3883	4	2,500.00
29/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6884	7	6884	7	0.00
29/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	12	0	12	0	0.00
29/03/2021	2030 On 05-August-21			Bond Future	9.77	90.0013	9.7663	90.0013	0.00
29/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	3034	3	3034	3	0.00
29/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4711	5	4711	5	0.00
29/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	230	0	230	0	200.00
29/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1324	1	1324	1	600.00
29/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5163	5	5163	5	0.00
29/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	1143	1	1143	1	479.00
29/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4215	4	4215	4	0.00
29/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1073	1	1073	1	200.00
29/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2294	2	2294	2	600.00
29/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11587	11	11587	11	0.00
29/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5127	5	5127	5	0.00
29/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5092	5	5092	5	0.00
29/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1763	2	1763	2	0.00
29/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1748	2	1748	2	0.00
29/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	249	0	249	0	600.00
29/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12093	12	12093	12	0.00
29/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1940	2	1940	2	200.00
29/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6502	7	6502	7	0.00
29/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1733	2	1733	2	0.00
29/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3990	4	3990	4	0.00
29/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5787	6	5787	6	0.00
29/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	3121	3	3121	3	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	6286	6	6286	6	0.00
29/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	2211	2	2211	2	479.00
29/03/2021	2030 On 04-November-21			Bond Future	9.99	90.9891	9.9867	90.9891	0.00
29/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3493	3	3493	3	1,102.00
29/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1313	1	1313	1	300.00
29/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8359	8	8359	8	0.00
29/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5560	5	5560	5	0.00
29/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5495	5	5495	5	0.00
29/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	785	1	785	1	300.00
29/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1966	2	1966	2	1,102.00
29/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7744	8	7744	8	0.00
29/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5527	5	5527	5	0.00
29/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2455	3	2455	3	0.00
29/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2471	3	2471	3	0.00
29/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10170	10	10170	10	0.00
29/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7839	8	7839	8	0.00
29/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1297	1	1297	1	300.00
29/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2438	3	2438	3	0.00
29/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	6118	6	6118	6	0.00
29/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1517	2	1517	2	1,102.00
29/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3939	4	3939	4	0.00
29/03/2021	2030 On 03-February-22			Bond Future	10.23	88.0021	10.2281	88.0021	0.00
29/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2787	3	2787	3	0.00
29/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2103	2	2103	2	0.00
29/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2084	2	2084	2	0.00
29/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2121	2	2121	2	0.00
29/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	794	1	794	1	101.00
29/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1941	2	1941	2	0.00
29/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6422	7	6422	7	101.00
29/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6078	6	6078	6	0.00
29/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10514	11	10514	11	0.00
29/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6146	6	6146	6	0.00
29/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6112	6	6112	6	0.00

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29/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5039	5	5039	5	101.00
29/03/2021	2032 On 06-May-21			Bond Future	10.39	86.9549	10.3898	86.9549	137,284.00
29/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9332	9	9332	9	0.00
29/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9285	9	9285	9	0.00
29/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1855	2	1855	2	736.00
29/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9380	9	9380	9	0.00
29/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11519	11	11519	11	0.00
29/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	73	0	73	0	0.00
29/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	77	0	77	0	0.00
29/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	21	0	21	0	736.00
29/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	2204	2	2204	2	0.00
29/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	75	0	75	0	0.00
29/03/2021	2032 On 05-August-21			Bond Future	10.62	87.8747	10.6228	87.8747	0.00
29/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5946	6	5946	6	0.00
29/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5983	6	5983	6	0.00
29/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6020	6	6020	6	0.00
29/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1950	2	1950	2	0.00
29/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1966	2	1966	2	0.00
29/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1981	2	1981	2	0.00
29/03/2021	2032 On 04-November-21			Bond Future	10.86	84.6933	10.8555	84.6933	0.00
29/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10862	11	10862	11	0.00
29/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1196	1	1196	1	700.00
29/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7027	7	7027	7	0.00
29/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1897	2	1897	2	700.00
29/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6956	7	6956	7	0.00
29/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6992	7	6992	7	0.00
29/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	2535	3	2535	3	0.00
29/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2566	3	2566	3	0.00
29/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	10110	10	10110	10	0.00
29/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	2550	3	2550	3	0.00
29/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	1059	1	1059	1	700.00
29/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7755	8	7755	8	0.00
29/03/2021	2032 On 03-February-22			Bond Future	11.10	85.6402	11.1036	85.6402	0.00

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29/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2158	2	2158	2	0.00
29/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	880	1	880	1	97.00
29/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	697	1	697	1	198.00
29/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2763	3	2763	3	0.00
29/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2785	3	2785	3	0.00
29/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1628	2	1628	2	0.00
29/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3260	3	3260	3	0.00
29/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2742	3	2742	3	0.00
29/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2720	3	2720	3	0.00
29/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6440	7	6440	7	0.00
29/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6337	6	6337	6	198.00
29/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6405	7	6405	7	0.00
29/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5649	6	5649	6	97.00
29/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8859	9	8859	9	198.00
29/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13463	14	13463	14	0.00
29/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6371	7	6371	7	0.00
29/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7466	8	7466	8	97.00
29/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	12190	12	12190	12	0.00
29/03/2021	2033 On 06-May-21			Bond Future	103.21	104.4881	103.2064	104.4881	10,050.00
29/03/2021	2033 On 05-August-21			Bond Future	104.32	105.6194	104.3234	105.6194	0.00
29/03/2021	2033 On 04-November-21			Bond Future	104.27	105.5777	104.2670	105.5777	0.00
29/03/2021	2033 On 03-February-22			Bond Future	105.46	106.7822	105.4564	106.7822	0.00
29/03/2021	2037 On 06-May-21			Bond Future	11.40	81.3763	11.4000	81.3763	128,444.00
29/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6420	7	6420	7	0.00
29/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6375	6	6375	6	0.00
29/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6331	6	6331	6	0.00
29/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	482	1	482	1	0.00
29/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	501	1	501	1	0.00
29/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	491	1	491	1	0.00
29/03/2021	2037 On 05-August-21			Bond Future	11.64	77.9817	11.6439	77.9817	0.00
29/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6001	6	6001	6	0.00
29/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6038	6	6038	6	0.00
29/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6075	6	6075	6	0.00

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29/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2511	3	2511	3	0.00
29/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	2494	3	2494	3	0.00
29/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	2476	3	2476	3	0.00
29/03/2021	2037 On 04-November-21			Bond Future	11.87	78.8379	11.8747	78.8379	0.00
29/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	7933	8	7933	8	0.00
29/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	7901	8	7901	8	0.00
29/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	7965	8	7965	8	0.00
29/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2826	3	2826	3	0.00
29/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2845	3	2845	3	0.00
29/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2807	3	2807	3	0.00
29/03/2021	2037 On 03-February-22			Bond Future	12.12	75.4650	12.1243	75.4650	0.00
29/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3263	3	3263	3	0.00
29/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3240	3	3240	3	0.00
29/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3217	3	3217	3	0.00
29/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	7008	7	7008	7	0.00
29/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	7080	7	7080	7	0.00
29/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	7044	7	7044	7	0.00
29/03/2021	2038 On 06-May-21			Bond Future	115.48	116.2450	115.4843	116.2450	7,969.00
29/03/2021	2038 On 05-August-21			Bond Future	115.01	115.7820	115.0125	115.7820	0.00
29/03/2021	2038 On 04-November-21			Bond Future	116.30	117.0791	116.3007	117.0791	0.00
29/03/2021	2038 On 03-February-22			Bond Future	115.88	116.6626	115.8752	116.6626	0.00
29/03/2021	2040 On 06-May-21			Bond Future	11.51	83.5255	11.5078	83.5255	84,616.00
29/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6206	6	6206	6	0.00
29/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	10817	11	10817	11	0.00
29/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6159	6	6159	6	0.00
29/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6252	6	6252	6	0.00
29/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	707	1	707	1	300.00
29/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2604	3	2604	3	300.00
29/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	2142	2	2142	2	0.00
29/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	593	1	593	1	0.00
29/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	5267	5	5267	5	0.00
29/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	615	1	615	1	0.00
29/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	83	0	83	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	604	1	604	1	0.00
29/03/2021	2040 On 05-August-21			Bond Future	11.75	79.9034	11.7464	79.9034	0.00
29/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3477	4	3477	4	900.00
29/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	16070	16	16070	16	0.00
29/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	6828	7	6828	7	0.00
29/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2147	2	2147	2	900.00
29/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	6788	7	6788	7	0.00
29/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	6748	7	6748	7	0.00
29/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	2408	2	2408	2	0.00
29/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6682	7	6682	7	0.00
29/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	2441	2	2441	2	0.00
29/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	225	0	225	0	900.00
29/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	2424	2	2424	2	0.00
29/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4715	5	4715	5	0.00
29/03/2021	2040 On 04-November-21			Bond Future	11.97	80.7807	11.9720	80.7807	0.00
29/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8324	8	8324	8	0.00
29/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8291	8	8291	8	0.00
29/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8257	8	8257	8	0.00
29/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	3015	3	3015	3	0.00
29/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2995	3	2995	3	0.00
29/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2975	3	2975	3	0.00
29/03/2021	2040 On 03-February-22			Bond Future	12.22	77.1793	12.2157	77.1793	0.00
29/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3501	4	3501	4	0.00
29/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3476	4	3476	4	0.00
29/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3526	4	3526	4	0.00
29/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7406	7	7406	7	0.00
29/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7367	7	7367	7	0.00
29/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7329	7	7329	7	0.00
29/03/2021	2044 On 06-May-21			Bond Future	11.56	80.1567	11.5591	80.1567	62,061.00
29/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6043	6	6043	6	0.00
29/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	430	1	430	1	3,100.00
29/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	3597	4	3597	4	0.00
29/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1707	2	1707	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
29/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	5996	6	5996	6	0.00
29/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	5949	6	5949	6	0.00
29/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	1849	2	1849	2	0.00
29/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1090	1	1090	1	0.00
29/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6280	6	6280	6	0.00
29/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3161	3	3161	3	0.00
29/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1696	2	1696	2	3,100.00
29/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	597	1	597	1	3,100.00
29/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2887	3	2887	3	3,100.00
29/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	664	1	664	1	0.00
29/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	654	1	654	1	0.00
29/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1451	1	1451	1	0.00
29/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	3076	3	3076	3	0.00
29/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	4150	4	4150	4	3,100.00
29/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	644	1	644	1	0.00
29/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	6326	6	6326	6	0.00
29/03/2021	2044 On 05-August-21			Bond Future	11.79	76.6241	11.7892	76.6241	0.00
29/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7078	7	7078	7	0.00
29/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7042	7	7042	7	0.00
29/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7114	7	7114	7	0.00
29/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	2279	2	2279	2	0.00
29/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	2298	2	2298	2	0.00
29/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	2318	2	2318	2	0.00
29/03/2021	2044 On 04-November-21			Bond Future	12.01	77.4654	12.0064	77.4654	0.00
29/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8175	8	8175	8	0.00
29/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8142	8	8142	8	0.00
29/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8208	8	8208	8	0.00
29/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	3071	3	3071	3	0.00
29/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	3112	3	3112	3	0.00
29/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	3091	3	3091	3	0.00
29/03/2021	2044 On 03-February-22			Bond Future	12.24	73.9522	12.2409	73.9522	0.00
29/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3536	4	3536	4	0.00
29/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3486	4	3486	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
29/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3511	4	3511	4	0.00
29/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7427	7	7427	7	0.00
29/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7467	7	7467	7	0.00
29/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7388	7	7388	7	0.00
29/03/2021	2046 On 06-May-21			Bond Future	104.38	104.3775	104.3839	104.3775	15,133.00
29/03/2021	2046 On 05-August-21			Bond Future	105.51	105.5075	105.5135	105.5075	0.00
29/03/2021	2046 On 04-November-21			Bond Future	104.89	104.8819	104.8875	104.8819	0.00
29/03/2021	2046 On 03-February-22			Bond Future	106.08	106.0786	106.0842	106.0786	0.00
29/03/2021	2050 On 06-May-21			Bond Future	108.32	108.6145	108.3164	108.6145	11,044.00
29/03/2021	2050 On 05-August-21			Bond Future	107.56	107.8629	107.5611	107.8629	0.00
29/03/2021	2050 On 04-November-21			Bond Future	108.77	109.0711	108.7658	109.0711	0.00
29/03/2021	2050 On 03-February-22			Bond Future	108.06	108.3679	108.0589	108.3679	0.00
29/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	AL37 On 06-May-21			Index Future	778.52	776.3110	778.5150	776.3110	0.00
29/03/2021	AL37 On 05-August-21			Index Future	786.65	784.4350	786.6520	784.4350	0.00
29/03/2021	AL37 On 04-November-21			Index Future	795.36	793.1200	795.3550	793.1200	0.00
29/03/2021	AL37 On 03-February-22			Index Future	804.24	801.9790	804.2360	801.9790	0.00
29/03/2021	AL7T On 06-May-21			Index Future	852.50	850.4450	852.4960	850.4450	0.00
29/03/2021	AL7T On 05-August-21			Index Future	861.41	859.3440	861.4060	859.3440	0.00
29/03/2021	AL7T On 04-November-21			Index Future	870.94	868.8590	870.9350	868.8590	0.00
29/03/2021	AL7T On 03-February-22			Index Future	880.66	878.5640	880.6600	878.5640	0.00
29/03/2021	ALBI On 06-May-21			Index Future	747.57	746.9730	747.5700	746.9730	299.00
29/03/2021	ALBI On 05-August-21			Index Future	755.38	754.7900	755.3840	754.7900	0.00
29/03/2021	ALBI On 04-November-21			Index Future	763.74	763.1470	763.7400	763.1470	0.00
29/03/2021	ALBI On 03-February-22			Index Future	772.27	771.6710	772.2690	771.6710	0.00
29/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2021	ES33 On 06-May-21			Bond Future	12.07	72.2015	12.0689	72.2015	350.00
29/03/2021	ES33 On 05-August-21			Bond Future	12.35	72.9832	12.3485	72.9832	0.00
29/03/2021	ES33 On 04-November-21			Bond Future	12.63	70.0258	12.6302	70.0258	0.00
29/03/2021	ES33 On 03-February-22			Bond Future	12.93	70.8251	12.9342	70.8251	0.00
29/03/2021	ES42 On 06-May-21			Bond Future	12.57	70.6614	12.5679	70.6614	4,779.00
29/03/2021	ES42 On 05-August-21			Bond Future	12.83	71.4269	12.8346	71.4269	0.00
29/03/2021	ES42 On 04-November-21			Bond Future	13.11	67.9693	13.1058	67.9693	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
29/03/2021	ES42 On 03-February-22			Bond Future	13.39	68.7457	13.3887	68.7457	0.00
29/03/2021	GOVI On 06-May-21			GOVI	739.04	738.3880	739.0390	738.3880	990.00
29/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	603490	60	603490	60	0.00
29/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	603590	60	603590	60	0.00
29/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	603690	60	603690	60	0.00
29/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 05-August-21			GOVI	746.76	746.1150	746.7640	746.1150	0.00
29/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	276140	27	276140	27	0.00
29/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	276240	27	276240	27	0.00
29/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	276340	27	276340	27	0.00
29/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 04-November-21			GOVI	755.03	754.3760	755.0250	754.3760	0.00
29/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	266050	26	266050	26	0.00
29/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	266250	26	266250	26	0.00
29/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	266150	26	266150	26	0.00
29/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 03-February-22			GOVI	763.46	762.8020	763.4560	762.8020	0.00
29/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
29/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	293040	30	293040	30	0.00
29/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	292840	30	292840	30	0.00
29/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	292940	30	292940	30	0.00
29/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2021	IGOV On 06-May-21			Index Future	281.56	282.1310	281.5550	282.1310	897.00
29/03/2021	IGOV On 05-August-21			Index Future	284.57	285.1530	284.5670	285.1530	0.00
29/03/2021	IGOV On 04-November-21			Index Future	287.78	288.3790	287.7840	288.3790	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
29/03/2021	IGOV On 03-February-22			Index Future	291.07	291.6680	291.0660	291.6680	0.00
29/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
29/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4400	89.4400	89.4400	0.00
29/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.77	90.7900	90.7700	90.7900	51.00
29/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.26	90.3100	90.2600	90.3100	0.00
29/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.52	90.5900	90.5200	90.5900	0.00
29/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.78	93.8700	93.7800	93.8700	0.00
29/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.42	94.5400	94.4200	94.5400	0.00
29/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.97	87.1300	86.9700	87.1300	0.00
29/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.64	92.8100	92.6400	92.8100	0.00
29/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.70	81.9600	81.7000	81.9600	0.00
29/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.37	78.6300	78.3700	78.6300	0.00
29/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.91	77.1700	76.9100	77.1700	0.00
29/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.03	79.2900	79.0300	79.2900	0.00
29/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.11	83.3700	83.1100	83.3700	0.00
29/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.70	81.9700	81.7000	81.9700	0.00
29/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.88	84.1500	83.8800	84.1500	0.00
29/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.76	90.0400	89.7600	90.0400	0.00
29/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.26	90.5500	90.2600	90.5500	0.00
29/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.43	83.7400	83.4300	83.7400	0.00
29/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.31	91.6400	91.3100	91.6400	0.00
29/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.71	96.2850	3.7050	96.2850	0.00
29/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.73	96.2500	3.7300	96.2500	0.00
29/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.79	96.1950	3.7850	96.1950	0.00
29/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.83	96.1500	3.8300	96.1500	0.00
29/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.91	96.0500	3.9100	96.0500	0.00
29/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.94	96.0150	3.9350	96.0150	30,000.00
29/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.27	95.6300	4.2700	95.6300	0.00
29/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.40	95.4850	4.3950	95.4850	0.00
29/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.86	95.0400	4.8600	95.0400	471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.99	94.8950	4.9900	94.8950	0.00
29/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.40	94.5150	5.3950	94.5150	0.00
29/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.51	94.3900	5.5050	94.3900	0.00
29/03/2021	R023 On 06-May-21			Bond Future	5.41	105.4244	5.4107	105.4244	40,647.00
29/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3677	4	3677	4	0.00
29/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3660	4	3660	4	0.00
29/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3694	4	3694	4	0.00
29/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
29/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
29/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
29/03/2021	R023 On 05-August-21			Bond Future	5.61	106.5395	5.6115	106.5395	0.00
29/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	203	0	203	0	0.00
29/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	197	0	197	0	0.00
29/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	190	0	190	0	0.00
29/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	674	1	674	1	0.00
29/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	665	1	665	1	0.00
29/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	657	1	657	1	0.00
29/03/2021	R023 On 04-November-21			Bond Future	5.84	103.8002	5.8434	103.8002	0.00
29/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	75	0	75	0	0.00
29/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	74	0	74	0	0.00
29/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	72	0	72	0	0.00
29/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1274	1	1274	1	0.00
29/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1263	1	1263	1	0.00
29/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1252	1	1252	1	0.00
29/03/2021	R023 On 03-February-22			Bond Future	6.19	104.9604	6.1898	104.9604	0.00
29/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	188	0	188	0	0.00
29/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	186	0	186	0	0.00
29/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	191	0	191	0	0.00
29/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1331	1	1331	1	0.00
29/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1347	1	1347	1	0.00
29/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1339	1	1339	1	0.00
29/03/2021	R035 On 06-May-21			Bond Future	11.13	85.9878	11.1278	85.9878	98,260.00
29/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7411	7	7411	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
29/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7363	7	7363	7	0.00
29/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	1983	2	1983	2	0.00
29/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	590	1	590	1	600.00
29/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2290	2	2290	2	600.00
29/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10085	10	10085	10	0.00
29/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1351	1	1351	1	1,650.00
29/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	5826	6	5826	6	0.00
29/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	2869	3	2869	3	0.00
29/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7459	7	7459	7	0.00
29/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	822	1	822	1	0.00
29/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	3757	4	3757	4	0.00
29/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	238	0	238	0	500.00
29/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9400	9	9400	9	0.00
29/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	398	0	398	0	223.00
29/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	122	0	122	0	1,650.00
29/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	6132	6	6132	6	0.00
29/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	5250	5	5250	5	0.00
29/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	88	0	88	0	600.00
29/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	1215	1	1215	1	1,650.00
29/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	4491	5	4491	5	500.00
29/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	7273	7	7273	7	0.00
29/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	308	0	308	0	0.00
29/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	302	0	302	0	0.00
29/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1697	2	1697	2	223.00
29/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	587	1	587	1	223.00
29/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	3341	3	3341	3	0.00
29/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	2153	2	2153	2	0.00
29/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2464	3	2464	3	500.00
29/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	295	0	295	0	0.00
29/03/2021	R035 On 05-August-21			Bond Future	11.37	86.8973	11.3680	86.8973	0.00
29/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2234	2	2234	2	0.00
29/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	912	1	912	1	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
29/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
29/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3853	4	3853	4	0.00
29/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
29/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	51178	51	51178	51	0.00
29/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3841	4	3841	4	100.00
29/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	51294	51	51294	51	0.00
29/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	51411	51	51411	51	0.00
29/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	5915	6	5915	6	100.00
29/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	9554	10	9554	10	0.00
29/03/2021	R035 On 04-November-21			Bond Future	11.61	83.3756	11.6075	83.3756	0.00
29/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12493	12	12493	12	0.00
29/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5166	5	5166	5	0.00
29/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1586	2	1586	2	782.00
29/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7840	8	7840	8	0.00
29/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7807	8	7807	8	0.00
29/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1435	1	1435	1	400.00
29/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2239	2	2239	2	400.00
29/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7874	8	7874	8	0.00
29/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3288	3	3288	3	0.00
29/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	6423	6	6423	6	782.00
29/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	10151	10	10151	10	0.00
29/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2786	3	2786	3	0.00
29/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	4348	4	4348	4	782.00
29/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	8252	8	8252	8	0.00
29/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	10739	11	10739	11	0.00
29/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2825	3	2825	3	0.00
29/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2805	3	2805	3	0.00
29/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	1046	1	1046	1	400.00
29/03/2021	R035 On 03-February-22			Bond Future	11.87	84.3077	11.8663	84.3077	0.00
29/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	885	1	885	1	683.00
29/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3253	3	3253	3	0.00
29/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3618	4	3618	4	0.00
29/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2043	2	2043	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
29/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3229	3	3229	3	0.00
29/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3206	3	3206	3	0.00
29/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6943	7	6943	7	0.00
29/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6907	7	6907	7	0.00
29/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6348	6	6348	6	683.00
29/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6871	7	6871	7	0.00
29/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	9290	9	9290	9	683.00
29/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14463	14	14463	14	0.00
29/03/2021	R186 On 06-May-21			Bond Future	7.50	117.2839	7.4989	117.2839	107,312.00
29/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14709	14	14709	14	0.00
29/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	881	1	881	1	0.00
29/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14668	14	14668	14	0.00
29/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14627	14	14627	14	0.00
29/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1578	1	1578	1	5,000.00
29/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
29/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1085	1	1085	1	5,000.00
29/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
29/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1859	2	1859	2	15,177.00
29/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
29/03/2021	R186 On 05-August-21			Bond Future	7.70	113.2442	7.6989	113.2442	0.00
29/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	5007	5	5007	5	0.00
29/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4972	5	4972	5	0.00
29/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4937	5	4937	5	0.00
29/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	800	1	800	1	0.00
29/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	791	1	791	1	0.00
29/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	782	1	782	1	0.00
29/03/2021	R186 On 04-November-21			Bond Future	7.90	114.4866	7.8980	114.4866	0.00
29/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3156	3	3156	3	0.00
29/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3107	3	3107	3	0.00
29/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3131	3	3131	3	0.00
29/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2243	2	2243	2	0.00
29/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2262	2	2262	2	0.00
29/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2224	2	2224	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
29/03/2021	R186 On 03-February-22			Bond Future	8.12	110.4850	8.1195	110.4850	0.00
29/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1270	1	1270	1	0.00
29/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1283	1	1283	1	0.00
29/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1297	1	1297	1	0.00
29/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4796	5	4796	5	0.00
29/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4825	5	4825	5	0.00
29/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4855	5	4855	5	0.00
29/03/2021	R197 On 06-May-21			Bond Future	321.08	320.7302	321.0848	320.7302	2,993.00
29/03/2021	R197 On 05-August-21			Bond Future	316.56	316.2002	316.5573	316.2002	0.00
29/03/2021	R197 On 04-November-21			Bond Future	320.10	319.7426	320.1028	319.7426	0.00
29/03/2021	R197 On 03-February-22			Bond Future	315.66	315.2917	315.6557	315.2917	0.00
29/03/2021	R202 On 06-May-21			Bond Future	230.86	231.3064	230.8579	231.3064	9,232.00
29/03/2021	R202 On 05-August-21			Bond Future	229.11	229.5603	229.1058	229.5603	0.00
29/03/2021	R202 On 04-November-21			Bond Future	231.67	232.1317	231.6715	232.1317	0.00
29/03/2021	R202 On 03-February-22			Bond Future	230.01	230.4782	230.0125	230.4782	0.00
29/03/2021	R209 On 06-May-21			Bond Future	11.05	66.0143	11.0512	66.0143	26,698.00
29/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6239	6	6239	6	0.00
29/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1025	1	1025	1	0.00
29/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	525	1	525	1	5,325.00
29/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2594	3	2594	3	0.00
29/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	3771	4	3771	4	0.00
29/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6159	6	6159	6	0.00
29/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6199	6	6199	6	0.00
29/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	166	0	166	0	4,050.00
29/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	1890	2	1890	2	0.00
29/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	303	0	303	0	0.00
29/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6279	6	6279	6	0.00
29/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	85	0	85	0	2,150.00
29/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	644	1	644	1	500.00
29/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7657	8	7657	8	0.00
29/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	326	0	326	0	8,350.00
29/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	2163	2	2163	2	3,500.00
29/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	6262	6	6262	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
29/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	339	0	339	0	0.00
29/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	345	0	345	0	0.00
29/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	9154	9	9154	9	0.00
29/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	942	1	942	1	3,750.00
29/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4998	5	4998	5	0.00
29/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1548	2	1548	2	9,150.00
29/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	3491	4	3491	4	5,250.00
29/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	332	0	332	0	0.00
29/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4536	5	4536	5	0.00
29/03/2021	R209 On 05-August-21			Bond Future	11.26	66.7126	11.2631	66.7126	0.00
29/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5098	5	5098	5	0.00
29/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5066	5	5066	5	0.00
29/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5130	5	5130	5	0.00
29/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	2386	2	2386	2	0.00
29/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	2419	2	2419	2	0.00
29/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	2402	2	2402	2	0.00
29/03/2021	R209 On 04-November-21			Bond Future	11.47	64.3040	11.4733	64.3040	2,255.00
29/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	879	1	879	1	4,750.00
29/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6285	6	6285	6	0.00
29/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2131	2	2131	2	0.00
29/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5732	6	5732	6	0.00
29/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6316	6	6316	6	0.00
29/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6254	6	6254	6	0.00
29/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2848	3	2848	3	0.00
29/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	3155	3	3155	3	6,500.00
29/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2863	3	2863	3	0.00
29/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2878	3	2878	3	0.00
29/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	7322	7	7322	7	6,500.00
29/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	12052	12	12052	12	0.00
29/03/2021	R209 On 03-February-22			Bond Future	11.69	65.0229	11.6948	65.0229	0.00
29/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	2895	3	2895	3	0.00
29/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	2853	3	2853	3	0.00
29/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	2874	3	2874	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
29/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6259	6	6259	6	0.00
29/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6291	6	6291	6	0.00
29/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6227	6	6227	6	0.00
29/03/2021	R210 On 06-May-21			Bond Future	200.74	200.7295	200.7358	200.7295	1,460.00
29/03/2021	R210 On 05-August-21			Bond Future	202.91	202.9027	202.9084	202.9027	0.00
29/03/2021	R210 On 04-November-21			Bond Future	202.44	202.4354	202.4404	202.4354	0.00
29/03/2021	R210 On 03-February-22			Bond Future	204.75	204.7448	204.7497	204.7448	0.00
29/03/2021	R212 On 06-May-21			Bond Future	171.76	171.8047	171.7562	171.8047	2,930.00
29/03/2021	R212 On 05-August-21			Bond Future	171.28	171.3331	171.2833	171.3331	0.00
29/03/2021	R212 On 04-November-21			Bond Future	173.20	173.2525	173.2016	173.2525	0.00
29/03/2021	R213 On 06-May-21			Bond Future	10.00	82.7490	10.0004	82.7490	9,143.00
29/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9484	9	9484	9	0.00
29/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9440	9	9440	9	0.00
29/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9529	9	9529	9	0.00
29/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	38	0	38	0	0.00
29/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	40	0	40	0	0.00
29/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	39	0	39	0	0.00
29/03/2021	R213 On 05-August-21			Bond Future	10.22	83.6243	10.2225	83.6243	0.00
29/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4845	5	4845	5	0.00
29/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2962	3	2962	3	0.00
29/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5115	5	5115	5	0.00
29/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1328	1	1328	1	0.00
29/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5081	5	5081	5	0.00
29/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5047	5	5047	5	0.00
29/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1906	2	1906	2	0.00
29/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1890	2	1890	2	0.00
29/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	3395	3	3395	3	0.00
29/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	6112	6	6112	6	0.00
29/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1875	2	1875	2	0.00
29/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	2002	2	2002	2	0.00
29/03/2021	R213 On 04-November-21			Bond Future	10.45	81.0120	10.4451	81.0120	0.00
29/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5817	6	5817	6	0.00
29/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5784	6	5784	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
29/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5849	6	5849	6	0.00
29/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2605	3	2605	3	0.00
29/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2590	3	2590	3	0.00
29/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2574	3	2574	3	0.00
29/03/2021	R213 On 03-February-22			Bond Future	10.69	81.9175	10.6871	81.9175	0.00
29/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3006	3	3006	3	0.00
29/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2034	2	2034	2	0.00
29/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2791	3	2791	3	0.00
29/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1733	2	1733	2	0.00
29/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2425	2	2425	2	0.00
29/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2405	2	2405	2	0.00
29/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	851	1	851	1	102.00
29/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	718	1	718	1	200.00
29/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2444	2	2444	2	0.00
29/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	6008	6	6008	6	0.00
29/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7405	8	7405	8	200.00
29/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11681	12	11681	12	0.00
29/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10837	11	10837	11	0.00
29/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	6073	6	6073	6	0.00
29/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	6040	6	6040	6	0.00
29/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5479	6	5479	6	200.00
29/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6749	7	6749	7	102.00
29/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5185	5	5185	5	102.00
29/03/2021	R214 On 06-May-21			Bond Future	11.43	63.0378	11.4307	63.0378	14,842.00
29/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	4901	5	4901	5	0.00
29/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	4865	5	4865	5	0.00
29/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	4829	5	4829	5	0.00
29/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	707	1	707	1	0.00
29/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	696	1	696	1	0.00
29/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	685	1	685	1	0.00
29/03/2021	R214 On 05-August-21			Bond Future	11.64	63.7046	11.6420	63.7046	0.00
29/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4670	5	4670	5	0.00
29/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4701	5	4701	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
29/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4640	5	4640	5	0.00
29/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2749	3	2749	3	0.00
29/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2786	3	2786	3	0.00
29/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2768	3	2768	3	0.00
29/03/2021	R214 On 04-November-21			Bond Future	11.85	61.1261	11.8512	61.1261	0.00
29/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6101	6	6101	6	0.00
29/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6071	6	6071	6	0.00
29/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6041	6	6041	6	0.00
29/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	3107	3	3107	3	0.00
29/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	3074	3	3074	3	0.00
29/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	3091	3	3091	3	0.00
29/03/2021	R214 On 03-February-22			Bond Future	12.08	61.8094	12.0755	61.8094	0.00
29/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	2947	3	2947	3	0.00
29/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	2927	3	2927	3	0.00
29/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	2968	3	2968	3	0.00
29/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6424	6	6424	6	0.00
29/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6391	6	6391	6	0.00
29/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6358	6	6358	6	0.00
29/03/2021	R248 On 06-May-21			Bond Future	11.48	79.2673	11.4824	79.2673	137,361.00
29/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6041	6	6041	6	0.00
29/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	5995	6	5995	6	0.00
29/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6087	6	6087	6	0.00
29/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	110	0	110	0	1,200.00
29/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	674	1	674	1	1,200.00
29/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	5429	5	5429	5	0.00
29/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	654	1	654	1	0.00
29/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	678	1	678	1	0.00
29/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	9488	9	9488	9	0.00
29/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	666	1	666	1	0.00
29/03/2021	R248 On 05-August-21			Bond Future	11.70	80.1057	11.6982	80.1057	5,000.00
29/03/2021	R248 On 05-August-21	10.50	Call	Bond Future	1060	1	1060	1	1,000.00
29/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	518	1	518	1	0.00
29/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7179	7	7179	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
29/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7142	7	7142	7	0.00
29/03/2021	R248 On 05-August-21	11.20	Call	Bond Future	2619	3	2619	3	1,000.00
29/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	808	1	808	1	1,300.00
29/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1863	2	1863	2	1,300.00
29/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1236	1	1236	1	0.00
29/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7215	7	7215	7	0.00
29/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	2311	2	2311	2	0.00
29/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	2291	2	2291	2	0.00
29/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8880	9	8880	9	0.00
29/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	7288	7	7288	7	0.00
29/03/2021	R248 On 05-August-21	10.50	Put	Bond Future	9466	9	9466	9	0.00
29/03/2021	R248 On 05-August-21	11.20	Put	Bond Future	5926	6	5926	6	0.00
29/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	2271	2	2271	2	0.00
29/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10777	11	10777	11	0.00
29/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	12927	13	12927	13	0.00
29/03/2021	R248 On 04-November-21			Bond Future	11.91	76.5727	11.9122	76.5727	0.00
29/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8394	9	8394	9	0.00
29/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8361	9	8361	9	0.00
29/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8428	9	8428	9	0.00
29/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	3005	3	3005	3	0.00
29/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	3046	3	3046	3	0.00
29/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	3026	3	3026	3	0.00
29/03/2021	R248 On 03-February-22			Bond Future	12.14	77.4287	12.1425	77.4287	0.00
29/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3472	4	3472	4	0.00
29/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3447	4	3447	4	0.00
29/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3422	4	3422	4	0.00
29/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7568	7	7568	7	0.00
29/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7650	8	7650	8	0.00
29/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7609	8	7609	8	0.00