



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
31/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	2025 On 06-May-21			Bond Future	150.40	150.3875	150.3978	150.3875	5,536.00
31/03/2021	2025 On 05-August-21			Bond Future	150.50	150.4854	150.4951	150.4854	0.00
31/03/2021	2025 On 04-November-21			Bond Future	152.19	152.1798	152.1891	152.1798	0.00
31/03/2021	2025 On 03-February-22			Bond Future	152.37	152.3644	152.3736	152.3644	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
31/03/2021	2029 On 06-May-21			Bond Future	108.58	108.5730	108.5834	108.5730	2,808.00
31/03/2021	2029 On 05-August-21			Bond Future	109.76	109.7485	109.7585	109.7485	0.00
31/03/2021	2029 On 04-November-21			Bond Future	109.84	109.8337	109.8435	109.8337	0.00
31/03/2021	2029 On 03-February-22			Bond Future	111.10	111.0911	111.1009	111.0911	0.00
31/03/2021	2030 On 06-May-21			Bond Future	9.55	92.8266	9.5504	92.8266	114,990.00
31/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	10920	11	10920	11	0.00
31/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	587	0	587	0	0.00
31/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	125	0	125	0	0.00
31/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	477	0	477	0	0.00
31/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	383	0	383	0	300.00
31/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1027	1	1027	1	0.00
31/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6433	6	6433	6	0.00
31/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10874	11	10874	11	0.00
31/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10828	11	10828	11	0.00
31/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	524	0	524	0	0.00
31/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	655	1	655	1	0.00
31/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1087	1	1087	1	0.00
31/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1301	1	1301	1	0.00
31/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1128	1	1128	1	300.00
31/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7393	7	7393	7	0.00
31/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2995	3	2995	3	0.00
31/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	36	0	36	0	700.00
31/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3445	3	3445	3	0.00
31/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	896	1	896	1	0.00
31/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	810	1	810	1	0.00
31/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3128	3	3128	3	0.00
31/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	119	0	119	0	300.00
31/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2683	3	2683	3	0.00
31/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2754	3	2754	3	0.00
31/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3741	4	3741	4	5,000.00
31/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	14	0	14	0	0.00
31/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	13	0	13	0	0.00
31/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	200	0	200	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
31/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2863	3	2863	3	700.00
31/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9266	10	9266	10	0.00
31/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	996	1	996	1	700.00
31/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4184	4	4184	4	2,500.00
31/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2409	3	2409	3	0.00
31/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4797	5	4797	5	0.00
31/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4368	5	4368	5	0.00
31/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3959	4	3959	4	2,500.00
31/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6970	7	6970	7	0.00
31/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	13	0	13	0	0.00
31/03/2021	2030 On 05-August-21			Bond Future	9.78	89.8035	9.7826	89.8035	0.00
31/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	3081	3	3081	3	0.00
31/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4737	4	4737	4	0.00
31/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	257	0	257	0	200.00
31/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1381	1	1381	1	600.00
31/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5182	5	5182	5	0.00
31/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	1199	1	1199	1	479.00
31/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4247	4	4247	4	0.00
31/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1128	1	1128	1	200.00
31/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2347	2	2347	2	600.00
31/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11535	11	11535	11	0.00
31/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5148	5	5148	5	0.00
31/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5113	5	5113	5	0.00
31/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1870	2	1870	2	0.00
31/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1854	2	1854	2	0.00
31/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	284	0	284	0	600.00
31/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12207	12	12207	12	0.00
31/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	2051	2	2051	2	200.00
31/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6643	7	6643	7	0.00
31/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1839	2	1839	2	0.00
31/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	4129	4	4129	4	0.00
31/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5931	6	5931	6	0.00
31/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	3253	3	3253	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
31/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	6428	7	6428	7	0.00
31/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	2329	2	2329	2	479.00
31/03/2021	2030 On 04-November-21			Bond Future	10.00	90.7943	10.0027	90.7943	0.00
31/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3573	3	3573	3	1,102.00
31/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1395	1	1395	1	300.00
31/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8386	8	8386	8	0.00
31/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5621	5	5621	5	0.00
31/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5556	5	5556	5	0.00
31/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	853	1	853	1	300.00
31/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	2055	2	2055	2	1,102.00
31/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7779	7	7779	7	0.00
31/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5588	5	5588	5	0.00
31/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2597	3	2597	3	0.00
31/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2614	3	2614	3	0.00
31/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10320	11	10320	11	0.00
31/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	8003	8	8003	8	0.00
31/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1406	1	1406	1	300.00
31/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2581	3	2581	3	0.00
31/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	6289	6	6289	6	0.00
31/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1634	2	1634	2	1,102.00
31/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	4101	4	4101	4	0.00
31/03/2021	2030 On 03-February-22			Bond Future	10.24	87.8088	10.2441	87.8088	0.00
31/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2961	3	2961	3	0.00
31/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2275	2	2275	2	0.00
31/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2257	2	2257	2	0.00
31/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2294	2	2294	2	0.00
31/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	919	1	919	1	101.00
31/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2111	2	2111	2	0.00
31/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6672	7	6672	7	101.00
31/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6330	6	6330	6	0.00
31/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10718	11	10718	11	0.00
31/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6397	6	6397	6	0.00
31/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6364	6	6364	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
31/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5292	5	5292	5	101.00
31/03/2021	2032 On 06-May-21			Bond Future	10.40	86.7481	10.3952	86.7481	137,207.00
31/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9304	9	9304	9	0.00
31/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9256	9	9256	9	0.00
31/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1828	2	1828	2	736.00
31/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9352	9	9352	9	0.00
31/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11489	11	11489	11	0.00
31/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	76	0	76	0	0.00
31/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	80	0	80	0	0.00
31/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	22	0	22	0	736.00
31/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	2208	2	2208	2	0.00
31/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	78	0	78	0	0.00
31/03/2021	2032 On 05-August-21			Bond Future	10.63	87.6656	10.6284	87.6656	0.00
31/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5928	6	5928	6	0.00
31/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5965	6	5965	6	0.00
31/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6003	6	6003	6	0.00
31/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1964	2	1964	2	0.00
31/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1979	2	1979	2	0.00
31/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1995	2	1995	2	0.00
31/03/2021	2032 On 04-November-21			Bond Future	10.86	84.4869	10.8604	84.4869	0.00
31/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10900	11	10900	11	0.00
31/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1272	1	1272	1	700.00
31/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7006	7	7006	7	0.00
31/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1971	2	1971	2	700.00
31/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6936	7	6936	7	0.00
31/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6971	7	6971	7	0.00
31/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	2541	3	2541	3	0.00
31/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2572	3	2572	3	0.00
31/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	10213	10	10213	10	0.00
31/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	2556	3	2556	3	0.00
31/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	1124	1	1124	1	700.00
31/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7856	8	7856	8	0.00
31/03/2021	2032 On 03-February-22			Bond Future	11.11	85.4349	11.1081	85.4349	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
31/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2328	2	2328	2	0.00
31/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1022	1	1022	1	97.00
31/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	823	1	823	1	198.00
31/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2915	3	2915	3	0.00
31/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2936	3	2936	3	0.00
31/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1812	2	1812	2	0.00
31/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3414	3	3414	3	0.00
31/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2893	3	2893	3	0.00
31/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2872	3	2872	3	0.00
31/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6615	7	6615	7	0.00
31/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6512	7	6512	7	198.00
31/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6581	7	6581	7	0.00
31/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5826	6	5826	6	97.00
31/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	9066	9	9066	9	198.00
31/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13613	14	13613	14	0.00
31/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6546	7	6546	7	0.00
31/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7660	8	7660	8	97.00
31/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	12356	13	12356	13	0.00
31/03/2021	2033 On 06-May-21			Bond Future	103.28	103.2644	103.2760	103.2644	10,050.00
31/03/2021	2033 On 05-August-21			Bond Future	104.39	104.3825	104.3937	104.3825	0.00
31/03/2021	2033 On 04-November-21			Bond Future	104.34	104.3330	104.3440	104.3330	0.00
31/03/2021	2033 On 03-February-22			Bond Future	105.54	105.5274	105.5384	105.5274	0.00
31/03/2021	2037 On 06-May-21			Bond Future	11.34	81.1333	11.3386	81.1333	128,594.00
31/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6740	6	6740	6	0.00
31/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6693	6	6693	6	0.00
31/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6646	6	6646	6	0.00
31/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	428	0	428	0	0.00
31/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	442	1	442	1	0.00
31/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	435	1	435	1	0.00
31/03/2021	2037 On 05-August-21			Bond Future	11.58	77.7361	11.5797	77.7361	0.00
31/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6268	6	6268	6	0.00
31/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6306	6	6306	6	0.00
31/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6343	6	6343	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
31/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2401	3	2401	3	0.00
31/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	2384	3	2384	3	0.00
31/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	2366	3	2366	3	0.00
31/03/2021	2037 On 04-November-21			Bond Future	11.81	78.5941	11.8071	78.5941	0.00
31/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8212	8	8212	8	0.00
31/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8175	8	8175	8	0.00
31/03/2021	2037 On 04-November-21	12.30	Call	Bond Future	6379	0	6379	0	0.00
31/03/2021	2037 On 04-November-21	11.49	Call	Bond Future	3953	0	3953	0	191.00
31/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8248	8	8248	8	0.00
31/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2718	3	2718	3	0.00
31/03/2021	2037 On 04-November-21	12.30	Put	Bond Future	3628	0	3628	0	191.00
31/03/2021	2037 On 04-November-21	11.49	Put	Bond Future	5806	0	5806	0	0.00
31/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2733	3	2733	3	0.00
31/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2704	3	2704	3	0.00
31/03/2021	2037 On 03-February-22			Bond Future	12.05	75.2217	12.0532	75.2217	0.00
31/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3596	3	3596	3	0.00
31/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3572	3	3572	3	0.00
31/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3548	3	3548	3	0.00
31/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6946	7	6946	7	0.00
31/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	7017	7	7017	7	0.00
31/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6982	7	6982	7	0.00
31/03/2021	2038 On 06-May-21			Bond Future	115.57	115.5539	115.5679	115.5539	7,969.00
31/03/2021	2038 On 05-August-21			Bond Future	115.10	115.0833	115.0969	115.0833	0.00
31/03/2021	2038 On 04-November-21			Bond Future	116.39	116.3793	116.3927	116.3793	0.00
31/03/2021	2038 On 03-February-22			Bond Future	115.97	115.9595	115.9729	115.9595	0.00
31/03/2021	2040 On 06-May-21			Bond Future	11.43	83.2315	11.4314	83.2315	84,786.00
31/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6621	6	6621	6	0.00
31/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6572	6	6572	6	0.00
31/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11300	11	11300	11	0.00
31/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6670	6	6670	6	0.00
31/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	811	1	811	1	300.00
31/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2866	3	2866	3	300.00
31/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1909	2	1909	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
31/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	518	1	518	1	0.00
31/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	4877	5	4877	5	0.00
31/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	72	0	72	0	300.00
31/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	534	1	534	1	0.00
31/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	526	1	526	1	0.00
31/03/2021	2040 On 05-August-21			Bond Future	11.67	79.6063	11.6666	79.6063	0.00
31/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3806	3	3806	3	900.00
31/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	16580	16	16580	16	0.00
31/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7197	7	7197	7	0.00
31/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2398	2	2398	2	900.00
31/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7157	7	7157	7	0.00
31/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7116	7	7116	7	0.00
31/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	2278	2	2278	2	0.00
31/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6433	7	6433	7	0.00
31/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	2311	2	2311	2	0.00
31/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	235	0	235	0	900.00
31/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	2294	2	2294	2	0.00
31/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4545	5	4545	5	0.00
31/03/2021	2040 On 04-November-21			Bond Future	11.89	80.4850	11.8881	80.4850	0.00
31/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8719	8	8719	8	0.00
31/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8680	8	8680	8	0.00
31/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8641	8	8641	8	0.00
31/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2890	3	2890	3	0.00
31/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2875	3	2875	3	0.00
31/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2860	3	2860	3	0.00
31/03/2021	2040 On 03-February-22			Bond Future	12.13	76.8835	12.1275	76.8835	0.00
31/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3884	3	3884	3	0.00
31/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3858	3	3858	3	0.00
31/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3910	3	3910	3	0.00
31/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7269	7	7269	7	0.00
31/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7231	7	7231	7	0.00
31/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7194	7	7194	7	0.00
31/03/2021	2044 On 06-May-21			Bond Future	11.49	79.8587	11.4884	79.8587	62,001.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6434	6	6434	6	0.00
31/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	534	0	534	0	3,100.00
31/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1936	2	1936	2	3,100.00
31/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	3924	3	3924	3	0.00
31/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6386	6	6386	6	0.00
31/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6338	6	6338	6	0.00
31/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2087	2	2087	2	0.00
31/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1269	1	1269	1	0.00
31/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6675	6	6675	6	0.00
31/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3471	3	3471	3	0.00
31/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1547	2	1547	2	3,100.00
31/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	534	1	534	1	3,100.00
31/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2666	3	2666	3	3,100.00
31/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	594	1	594	1	0.00
31/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	585	1	585	1	0.00
31/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1319	1	1319	1	0.00
31/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2846	3	2846	3	0.00
31/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3870	4	3870	4	3,100.00
31/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	576	1	576	1	0.00
31/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	5970	6	5970	6	0.00
31/03/2021	2044 On 05-August-21			Bond Future	11.72	76.3229	11.7152	76.3229	0.00
31/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7460	7	7460	7	0.00
31/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7420	7	7420	7	0.00
31/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7500	7	7500	7	0.00
31/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	2201	2	2201	2	0.00
31/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	2217	2	2217	2	0.00
31/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	2232	2	2232	2	0.00
31/03/2021	2044 On 04-November-21			Bond Future	11.93	77.1653	11.9286	77.1653	0.00
31/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8530	8	8530	8	0.00
31/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8492	8	8492	8	0.00
31/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8568	8	8568	8	0.00
31/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2958	3	2958	3	0.00
31/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	2989	3	2989	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
31/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2973	3	2973	3	0.00
31/03/2021	2044 On 03-February-22			Bond Future	12.16	73.6517	12.1590	73.6517	0.00
31/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3894	3	3894	3	0.00
31/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3842	3	3842	3	0.00
31/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3868	3	3868	3	0.00
31/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7303	7	7303	7	0.00
31/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7341	8	7341	8	0.00
31/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7265	7	7265	7	0.00
31/03/2021	2046 On 06-May-21			Bond Future	104.82	104.8032	104.8157	104.8032	15,133.00
31/03/2021	2046 On 05-August-21			Bond Future	105.95	105.9380	105.9501	105.9380	0.00
31/03/2021	2046 On 04-November-21			Bond Future	105.34	105.3231	105.3351	105.3231	0.00
31/03/2021	2046 On 03-February-22			Bond Future	106.54	106.5290	106.5409	106.5290	0.00
31/03/2021	2050 On 06-May-21			Bond Future	108.39	108.3808	108.3939	108.3808	11,044.00
31/03/2021	2050 On 05-August-21			Bond Future	107.64	107.6267	107.6395	107.6267	0.00
31/03/2021	2050 On 04-November-21			Bond Future	108.85	108.8386	108.8512	108.8386	0.00
31/03/2021	2050 On 03-February-22			Bond Future	108.15	108.1372	108.1495	108.1372	0.00
31/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	AL37 On 06-May-21			Index Future	777.19	774.8030	777.1850	774.8030	0.00
31/03/2021	AL37 On 05-August-21			Index Future	785.32	782.9180	785.3210	782.9180	0.00
31/03/2021	AL37 On 04-November-21			Index Future	794.06	791.6370	794.0640	791.6370	0.00
31/03/2021	AL37 On 03-February-22			Index Future	802.97	800.5120	802.9660	800.5120	0.00
31/03/2021	AL7T On 06-May-21			Index Future	851.52	848.1680	851.5210	848.1680	0.00
31/03/2021	AL7T On 05-August-21			Index Future	860.44	857.0510	860.4350	857.0510	0.00
31/03/2021	AL7T On 04-November-21			Index Future	870.01	866.5950	870.0140	866.5950	0.00
31/03/2021	AL7T On 03-February-22			Index Future	879.77	876.3110	879.7670	876.3110	0.00
31/03/2021	ALBI On 06-May-21			Index Future	748.64	744.9060	748.6360	744.9060	299.00
31/03/2021	ALBI On 05-August-21			Index Future	756.47	752.7070	756.4730	752.7070	0.00
31/03/2021	ALBI On 04-November-21			Index Future	764.90	761.0900	764.8950	761.0900	0.00
31/03/2021	ALBI On 03-February-22			Index Future	773.47	769.6230	773.4690	769.6230	0.00
31/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C007 On 31-January-37			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
31/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2021	ES33 On 06-May-21			Bond Future	12.02	72.0124	12.0155	72.0124	350.00
31/03/2021	ES33 On 05-August-21			Bond Future	12.29	72.7921	12.2927	72.7921	0.00
31/03/2021	ES33 On 04-November-21			Bond Future	12.57	69.8366	12.5711	69.8366	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
31/03/2021	ES33 On 03-February-22			Bond Future	12.87	70.6366	12.8717	70.6366	0.00
31/03/2021	ES42 On 06-May-21			Bond Future	12.48	70.4542	12.4836	70.4542	4,779.00
31/03/2021	ES42 On 05-August-21			Bond Future	12.75	71.2174	12.7463	71.2174	0.00
31/03/2021	ES42 On 04-November-21			Bond Future	13.01	67.7616	13.0125	67.7616	0.00
31/03/2021	ES42 On 03-February-22			Bond Future	13.29	68.5382	13.2904	68.5382	0.00
31/03/2021	GOVI On 06-May-21			GOVI	739.96	736.3630	739.9630	736.3630	1,001.00
31/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	612730	58	612730	58	0.00
31/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	612830	58	612830	58	0.00
31/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	612930	58	612930	58	0.00
31/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 05-August-21			GOVI	747.71	744.0750	747.7100	744.0750	0.00
31/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	285600	25	285600	25	0.00
31/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	285700	25	285700	25	0.00
31/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	285800	25	285800	25	0.00
31/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 04-November-21			GOVI	756.03	752.3610	756.0340	752.3610	0.00
31/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	276140	24	276140	24	0.00
31/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	276340	24	276340	24	0.00
31/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	276240	24	276240	24	0.00
31/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 03-February-22			GOVI	764.51	760.7960	764.5090	760.7960	0.00
31/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
31/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	282510	32	282510	32	0.00
31/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	282310	32	282310	32	0.00
31/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	282410	32	282410	32	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
31/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2021	IGOV On 06-May-21			Index Future	281.64	281.6330	281.6430	281.6330	897.00
31/03/2021	IGOV On 05-August-21			Index Future	284.66	284.6520	284.6610	284.6520	0.00
31/03/2021	IGOV On 04-November-21			Index Future	287.90	287.8910	287.8990	287.8910	0.00
31/03/2021	IGOV On 03-February-22			Index Future	291.19	291.1860	291.1940	291.1860	0.00
31/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
31/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4400	89.4400	89.4400	0.00
31/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.76	90.7800	90.7600	90.7800	51.00
31/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.25	90.2800	90.2500	90.2800	0.00
31/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.50	90.5400	90.5000	90.5400	0.00
31/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.75	93.8100	93.7500	93.8100	0.00
31/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.39	94.4700	94.3900	94.4700	0.00
31/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.93	87.0300	86.9300	87.0300	0.00
31/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.59	92.7100	92.5900	92.7100	0.00
31/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.84	82.1000	81.8400	82.1000	0.00
31/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.54	78.8100	78.5400	78.8100	0.00
31/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.11	77.4000	77.1100	77.4000	0.00
31/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.27	79.5800	79.2700	79.5800	0.00
31/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.40	83.7200	83.4000	83.7200	0.00
31/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.03	82.3800	82.0300	82.3800	0.00
31/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.23	84.5900	84.2300	84.5900	0.00
31/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.14	90.5100	90.1400	90.5100	0.00
31/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.66	91.0400	90.6600	91.0400	0.00
31/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.84	84.2500	83.8400	84.2500	0.00
31/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.72	92.1200	91.7200	92.1200	0.00
31/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
31/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.75	96.2500	3.7500	96.2500	0.00
31/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.80	96.1950	3.7950	96.1950	0.00
31/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.84	96.1600	3.8400	96.1600	0.00
31/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.91	96.0800	3.9100	96.0800	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
31/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.95	96.0450	3.9450	96.0450	30,000.00
31/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.28	95.7000	4.2800	95.7000	0.00
31/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.41	95.5600	4.4100	95.5600	0.00
31/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.0900	4.8700	95.0900	471.00
31/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.01	94.9550	5.0100	94.9550	0.00
31/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.40	94.5650	5.3950	94.5650	0.00
31/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.51	94.4450	5.5100	94.4450	0.00
31/03/2021	R023 On 06-May-21			Bond Future	5.35	105.4194	5.3504	105.4194	40,647.00
31/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3782	4	3782	4	0.00
31/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3766	4	3766	4	0.00
31/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3799	4	3799	4	0.00
31/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
31/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
31/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
31/03/2021	R023 On 05-August-21			Bond Future	5.54	106.5345	5.5408	106.5345	0.00
31/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	311	0	311	0	0.00
31/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	304	0	304	0	0.00
31/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	296	0	296	0	0.00
31/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	674	1	674	1	0.00
31/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	667	1	667	1	0.00
31/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	659	1	659	1	0.00
31/03/2021	R023 On 04-November-21			Bond Future	5.75	103.8012	5.7538	103.8012	0.00
31/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	112	0	112	0	0.00
31/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	109	0	109	0	0.00
31/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	107	0	107	0	0.00
31/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1196	1	1196	1	0.00
31/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1185	1	1185	1	0.00
31/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1175	1	1175	1	0.00
31/03/2021	R023 On 03-February-22			Bond Future	6.07	104.9654	6.0735	104.9654	0.00
31/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	221	0	221	0	0.00
31/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	218	0	218	0	0.00
31/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	223	0	223	0	0.00
31/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1245	1	1245	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
31/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1261	1	1261	1	0.00
31/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1253	1	1253	1	0.00
31/03/2021	R035 On 06-May-21			Bond Future	11.08	85.7704	11.0819	85.7704	99,068.00
31/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7673	7	7673	7	0.00
31/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7625	7	7625	7	0.00
31/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2113	2	2113	2	0.00
31/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	642	1	642	1	600.00
31/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2431	2	2431	2	600.00
31/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10361	10	10361	10	0.00
31/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1445	1	1445	1	1,650.00
31/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6039	6	6039	6	0.00
31/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3024	3	3024	3	0.00
31/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7721	7	7721	7	0.00
31/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	885	1	885	1	0.00
31/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	280	0	280	0	500.00
31/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	3926	4	3926	4	0.00
31/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9674	9	9674	9	0.00
31/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	441	0	441	0	223.00
31/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	113	0	113	0	1,650.00
31/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5893	6	5893	6	0.00
31/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	1101	1	1101	1	1,650.00
31/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	5019	5	5019	5	0.00
31/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	81	0	81	0	600.00
31/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	4271	5	4271	5	500.00
31/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	7032	7	7032	7	0.00
31/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	286	0	286	0	0.00
31/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	280	0	280	0	0.00
31/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1570	2	1570	2	223.00
31/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	516	1	516	1	223.00
31/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	3152	3	3152	3	0.00
31/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	2011	2	2011	2	0.00
31/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2311	3	2311	3	500.00
31/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	275	0	275	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
31/03/2021	R035 On 05-August-21			Bond Future	11.32	86.6776	11.3202	86.6776	0.00
31/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2404	2	2404	2	0.00
31/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	1068	1	1068	1	100.00
31/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
31/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
31/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	4073	4	4073	4	0.00
31/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
31/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50892	51	50892	51	0.00
31/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3775	4	3775	4	100.00
31/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	51125	52	51125	52	0.00
31/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	51008	52	51008	52	0.00
31/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	5799	6	5799	6	100.00
31/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	9423	10	9423	10	0.00
31/03/2021	R035 On 04-November-21			Bond Future	11.56	83.1585	11.5567	83.1585	0.00
31/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12801	12	12801	12	0.00
31/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5370	5	5370	5	0.00
31/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1757	2	1757	2	782.00
31/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8040	8	8040	8	0.00
31/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8002	8	8002	8	0.00
31/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1597	1	1597	1	400.00
31/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2413	2	2413	2	400.00
31/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8078	8	8078	8	0.00
31/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3454	3	3454	3	0.00
31/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	6295	7	6295	7	782.00
31/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	10028	10	10028	10	0.00
31/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2696	3	2696	3	0.00
31/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	4258	4	4258	4	782.00
31/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	8132	8	8132	8	0.00
31/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	10607	11	10607	11	0.00
31/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2726	3	2726	3	0.00
31/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2711	3	2711	3	0.00
31/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	1061	1	1061	1	400.00
31/03/2021	R035 On 03-February-22			Bond Future	11.81	84.0914	11.8127	84.0914	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
31/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1079	1	1079	1	683.00
31/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3546	3	3546	3	0.00
31/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3920	4	3920	4	0.00
31/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2342	2	2342	2	0.00
31/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3522	3	3522	3	0.00
31/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3497	3	3497	3	0.00
31/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6934	7	6934	7	0.00
31/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6899	7	6899	7	0.00
31/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6349	6	6349	6	683.00
31/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6863	7	6863	7	0.00
31/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	9287	9	9287	9	683.00
31/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14356	15	14356	15	0.00
31/03/2021	R186 On 06-May-21			Bond Future	7.53	117.0760	7.5316	117.0760	107,302.00
31/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14549	14	14549	14	0.00
31/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	841	1	841	1	0.00
31/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14508	14	14508	14	0.00
31/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14467	14	14467	14	0.00
31/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1511	1	1511	1	5,000.00
31/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
31/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1178	1	1178	1	5,000.00
31/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
31/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1979	2	1979	2	15,177.00
31/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
31/03/2021	R186 On 05-August-21			Bond Future	7.73	113.0340	7.7337	113.0340	0.00
31/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4947	5	4947	5	0.00
31/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4912	5	4912	5	0.00
31/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4878	5	4878	5	0.00
31/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	903	1	903	1	0.00
31/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	893	1	893	1	0.00
31/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	883	1	883	1	0.00
31/03/2021	R186 On 04-November-21			Bond Future	7.93	114.2805	7.9335	114.2805	0.00
31/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3178	3	3178	3	0.00
31/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3130	3	3130	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
31/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3154	3	3154	3	0.00
31/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2423	2	2423	2	0.00
31/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2443	2	2443	2	0.00
31/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2403	2	2403	2	0.00
31/03/2021	R186 On 03-February-22			Bond Future	8.16	110.2811	8.1564	110.2811	0.00
31/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1329	1	1329	1	0.00
31/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1343	1	1343	1	0.00
31/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1356	1	1356	1	0.00
31/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5009	5	5009	5	0.00
31/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5039	5	5039	5	0.00
31/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5069	5	5069	5	0.00
31/03/2021	R197 On 06-May-21			Bond Future	321.17	321.1561	321.1705	321.1561	2,993.00
31/03/2021	R197 On 05-August-21			Bond Future	316.64	316.6306	316.6438	316.6306	0.00
31/03/2021	R197 On 04-November-21			Bond Future	320.21	320.1962	320.2084	320.1962	0.00
31/03/2021	R197 On 03-February-22			Bond Future	315.78	315.7630	315.7750	315.7630	0.00
31/03/2021	R202 On 06-May-21			Bond Future	231.48	231.4492	231.4755	231.4492	9,236.00
31/03/2021	R202 On 05-August-21			Bond Future	229.73	229.7046	229.7300	229.7046	0.00
31/03/2021	R202 On 04-November-21			Bond Future	232.32	232.2909	232.3159	232.2909	0.00
31/03/2021	R202 On 03-February-22			Bond Future	230.67	230.6483	230.6733	230.6483	0.00
31/03/2021	R209 On 06-May-21			Bond Future	11.00	65.7906	11.0020	65.7906	26,392.00
31/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6480	6	6480	6	0.00
31/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1138	1	1138	1	0.00
31/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	3980	4	3980	4	0.00
31/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	602	0	602	0	5,325.00
31/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2775	2	2775	2	0.00
31/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6400	6	6400	6	0.00
31/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6440	6	6440	6	0.00
31/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	201	0	201	0	4,050.00
31/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2047	2	2047	2	0.00
31/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	357	0	357	0	0.00
31/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6521	6	6521	6	0.00
31/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	106	0	106	0	2,150.00
31/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	731	1	731	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7430	8	7430	8	0.00
31/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	305	0	305	0	8,350.00
31/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	2057	2	2057	2	3,500.00
31/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	6054	6	6054	6	0.00
31/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	317	0	317	0	0.00
31/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	323	0	323	0	0.00
31/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8913	9	8913	9	0.00
31/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1466	2	1466	2	9,150.00
31/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	888	1	888	1	3,750.00
31/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4813	5	4813	5	0.00
31/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	3342	4	3342	4	5,250.00
31/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	311	0	311	0	0.00
31/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4360	5	4360	5	0.00
31/03/2021	R209 On 05-August-21			Bond Future	11.21	66.4865	11.2120	66.4865	0.00
31/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5296	5	5296	5	0.00
31/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5264	5	5264	5	0.00
31/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5328	5	5328	5	0.00
31/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	2319	2	2319	2	0.00
31/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	2352	2	2352	2	0.00
31/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	2335	2	2335	2	0.00
31/03/2021	R209 On 04-November-21			Bond Future	11.42	64.0792	11.4195	64.0792	2,255.00
31/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	1032	1	1032	1	4,750.00
31/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6506	6	6506	6	0.00
31/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2336	2	2336	2	0.00
31/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5954	6	5954	6	0.00
31/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6537	6	6537	6	0.00
31/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6475	6	6475	6	0.00
31/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2797	3	2797	3	0.00
31/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	3106	3	3106	3	6,500.00
31/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2812	3	2812	3	0.00
31/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2828	3	2828	3	0.00
31/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	7255	7	7255	7	6,500.00
31/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	11933	12	11933	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2021	R209 On 03-February-22			Bond Future	11.64	64.7981	11.6384	64.7981	0.00
31/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3192	3	3192	3	0.00
31/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3149	3	3149	3	0.00
31/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3171	3	3171	3	0.00
31/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6278	6	6278	6	0.00
31/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6309	6	6309	6	0.00
31/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6246	6	6246	6	0.00
31/03/2021	R210 On 06-May-21			Bond Future	200.84	200.8262	200.8443	200.8262	1,440.00
31/03/2021	R210 On 05-August-21			Bond Future	203.02	203.0004	203.0179	203.0004	0.00
31/03/2021	R210 On 04-November-21			Bond Future	202.56	202.5458	202.5628	202.5458	0.00
31/03/2021	R210 On 03-February-22			Bond Future	204.88	204.8647	204.8817	204.8647	0.00
31/03/2021	R212 On 06-May-21			Bond Future	171.78	171.7764	171.7806	171.7764	2,930.00
31/03/2021	R212 On 05-August-21			Bond Future	171.31	171.3045	171.3079	171.3045	0.00
31/03/2021	R212 On 04-November-21			Bond Future	173.24	173.2335	173.2364	173.2335	0.00
31/03/2021	R213 On 06-May-21			Bond Future	10.00	82.4990	9.9963	82.4990	9,143.00
31/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9508	9	9508	9	0.00
31/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9463	9	9463	9	0.00
31/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9553	9	9553	9	0.00
31/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	39	0	39	0	0.00
31/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	42	0	42	0	0.00
31/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	40	0	40	0	0.00
31/03/2021	R213 On 05-August-21			Bond Future	10.22	83.3716	10.2182	83.3716	0.00
31/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4949	5	4949	5	0.00
31/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3073	3	3073	3	0.00
31/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5217	5	5217	5	0.00
31/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1425	1	1425	1	0.00
31/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5184	5	5184	5	0.00
31/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5150	5	5150	5	0.00
31/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1986	2	1986	2	0.00
31/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1970	2	1970	2	0.00
31/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	3483	4	3483	4	0.00
31/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	6187	6	6187	6	0.00
31/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1955	2	1955	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
31/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	2084	2	2084	2	0.00
31/03/2021	R213 On 04-November-21			Bond Future	10.44	80.7612	10.4397	80.7612	0.00
31/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5879	6	5879	6	0.00
31/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5847	6	5847	6	0.00
31/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5911	6	5911	6	0.00
31/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2641	3	2641	3	0.00
31/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2624	3	2624	3	0.00
31/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2608	3	2608	3	0.00
31/03/2021	R213 On 03-February-22			Bond Future	10.68	81.6671	10.6808	81.6671	0.00
31/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3183	3	3183	3	0.00
31/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2203	2	2203	2	0.00
31/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2967	3	2967	3	0.00
31/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2579	2	2579	2	0.00
31/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1925	2	1925	2	0.00
31/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2598	2	2598	2	0.00
31/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	859	1	859	1	200.00
31/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2618	2	2618	2	0.00
31/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1005	1	1005	1	102.00
31/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7566	8	7566	8	200.00
31/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11791	12	11791	12	0.00
31/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	6151	6	6151	6	0.00
31/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10960	11	10960	11	0.00
31/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	6183	6	6183	6	0.00
31/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	6215	6	6215	6	0.00
31/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5624	6	5624	6	200.00
31/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6887	7	6887	7	102.00
31/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5331	5	5331	5	102.00
31/03/2021	R214 On 06-May-21			Bond Future	11.35	62.8127	11.3512	62.8127	14,809.00
31/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5222	5	5222	5	0.00
31/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5183	5	5183	5	0.00
31/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5145	5	5145	5	0.00
31/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	597	1	597	1	0.00
31/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	589	1	589	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
31/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	580	1	580	1	0.00
31/03/2021	R214 On 05-August-21			Bond Future	11.56	63.4771	11.5592	63.4771	0.00
31/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4967	5	4967	5	0.00
31/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4997	5	4997	5	0.00
31/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4936	5	4936	5	0.00
31/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2615	3	2615	3	0.00
31/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2653	3	2653	3	0.00
31/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2634	3	2634	3	0.00
31/03/2021	R214 On 04-November-21			Bond Future	11.76	60.8996	11.7644	60.8996	0.00
31/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6510	6	6510	6	0.00
31/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6479	6	6479	6	0.00
31/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6449	6	6449	6	0.00
31/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	3077	3	3077	3	0.00
31/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	3045	3	3045	3	0.00
31/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	3061	3	3061	3	0.00
31/03/2021	R214 On 03-February-22			Bond Future	11.98	61.5828	11.9845	61.5828	0.00
31/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3368	3	3368	3	0.00
31/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3347	3	3347	3	0.00
31/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3390	3	3390	3	0.00
31/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6398	6	6398	6	0.00
31/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6366	6	6366	6	0.00
31/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6335	6	6335	6	0.00
31/03/2021	R248 On 06-May-21			Bond Future	11.41	78.9887	11.4076	78.9887	137,361.00
31/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6441	6	6441	6	0.00
31/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6392	6	6392	6	0.00
31/03/2021	R248 On 06-May-21	11.40	Call	Bond Future	2342	0	2342	0	1,030.00
31/03/2021	R248 On 06-May-21	10.90	Call	Bond Future	968	0	968	0	1,030.00
31/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6490	6	6490	6	0.00
31/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	155	0	155	0	0.00
31/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	774	1	774	1	0.00
31/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	5032	5	5032	5	0.00
31/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	560	1	560	1	0.00
31/03/2021	R248 On 06-May-21	11.40	Put	Bond Future	2392	0	2392	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
31/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	9035	10	9035	10	0.00
31/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	578	1	578	1	0.00
31/03/2021	R248 On 06-May-21	10.90	Put	Bond Future	4497	0	4497	0	0.00
31/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	569	1	569	1	0.00
31/03/2021	R248 On 05-August-21			Bond Future	11.62	79.8242	11.6201	79.8242	5,000.00
31/03/2021	R248 On 05-August-21	10.50	Call	Bond Future	1312	1	1312	1	1,000.00
31/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	681	0	681	0	0.00
31/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7517	7	7517	7	0.00
31/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7558	7	7558	7	0.00
31/03/2021	R248 On 05-August-21	11.20	Call	Bond Future	2899	3	2899	3	1,000.00
31/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	1024	1	1024	1	1,300.00
31/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7600	7	7600	7	0.00
31/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2096	2	2096	2	1,300.00
31/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1475	1	1475	1	0.00
31/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	2168	2	2168	2	0.00
31/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8616	9	8616	9	0.00
31/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	2183	2	2183	2	0.00
31/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	7019	7	7019	7	0.00
31/03/2021	R248 On 05-August-21	10.50	Put	Bond Future	9216	10	9216	10	0.00
31/03/2021	R248 On 05-August-21	11.20	Put	Bond Future	5704	6	5704	6	0.00
31/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	2153	2	2153	2	0.00
31/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10490	11	10490	11	0.00
31/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	12588	13	12588	13	0.00
31/03/2021	R248 On 04-November-21			Bond Future	11.83	76.2925	11.8299	76.2925	0.00
31/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8748	8	8748	8	0.00
31/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8709	8	8709	8	0.00
31/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8787	8	8787	8	0.00
31/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2852	3	2852	3	0.00
31/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2882	3	2882	3	0.00
31/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2867	3	2867	3	0.00
31/03/2021	R248 On 03-February-22			Bond Future	12.06	77.1485	12.0559	77.1485	0.00
31/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3831	3	3831	3	0.00
31/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3805	3	3805	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
31/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3779	3	3779	3	0.00
31/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7406	8	7406	8	0.00
31/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7485	8	7485	8	0.00
31/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7445	8	7445	8	0.00