



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 April 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	2025 On 06-May-21			Bond Future	151.95	151.9915	151.9460	151.9915	5,664.00
15/04/2021	2025 On 05-August-21			Bond Future	152.04	152.0834	152.0368	152.0834	0.00
15/04/2021	2025 On 04-November-21			Bond Future	153.79	153.8334	153.7855	153.8334	0.00
15/04/2021	2025 On 03-February-22			Bond Future	154.02	154.0718	154.0230	154.0718	0.00
15/04/2021	2025 On 05-May-22			Bond Future	155.70	155.7519	155.7028	155.7519	0.00
15/04/2021	2029 On 06-May-21			Bond Future	110.63	110.6167	110.6267	110.6167	2,899.00
15/04/2021	2029 On 05-August-21			Bond Future	111.80	111.7942	111.8039	111.7942	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
15/04/2021	2029 On 04-November-21			Bond Future	111.94	111.9331	111.9422	111.9331	0.00
15/04/2021	2029 On 03-February-22			Bond Future	113.25	113.2367	113.2458	113.2367	0.00
15/04/2021	2029 On 05-May-22			Bond Future	113.31	113.3007	113.3101	113.3007	0.00
15/04/2021	2030 On 06-May-21			Bond Future	9.13	94.7425	9.1341	94.7425	114,977.00
15/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	13229	13	13229	13	0.00
15/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	871	1	871	1	0.00
15/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	130	0	130	0	0.00
15/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	689	1	689	1	0.00
15/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	535	0	535	0	300.00
15/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1593	1	1593	1	0.00
15/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8562	8	8562	8	0.00
15/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	13182	12	13182	12	0.00
15/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	13136	12	13136	12	0.00
15/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	766	1	766	1	0.00
15/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	985	1	985	1	0.00
15/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1689	1	1689	1	0.00
15/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	2032	2	2032	2	0.00
15/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1755	1	1755	1	300.00
15/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9599	9	9599	9	0.00
15/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4491	4	4491	4	0.00
15/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	23	0	23	0	700.00
15/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	5075	4	5075	4	0.00
15/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1380	1	1380	1	0.00
15/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	118	0	118	0	0.00
15/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1290	2	1290	2	0.00
15/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	3	0	3	0	300.00
15/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	989	1	989	1	0.00
15/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1035	1	1035	1	0.00
15/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1749	2	1749	2	5,000.00
15/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	7	0	7	0	0.00
15/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	1107	2	1107	2	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	6932	8	6932	8	0.00
15/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	172	0	172	0	700.00
15/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	2105	3	2105	3	2,500.00
15/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	819	1	819	1	0.00
15/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2628	3	2628	3	0.00
15/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2259	3	2259	3	0.00
15/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1922	2	1922	2	2,500.00
15/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4653	5	4653	5	0.00
15/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2030 On 05-August-21			Bond Future	9.35	91.7224	9.3498	91.7224	0.00
15/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	4113	4	4113	4	0.00
15/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	6140	6	6140	6	0.00
15/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	331	0	331	0	200.00
15/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6660	6	6660	6	0.00
15/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1903	2	1903	2	600.00
15/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1654	1	1654	1	479.00
15/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5557	5	5557	5	0.00
15/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1557	1	1557	1	200.00
15/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	3176	3	3176	3	600.00
15/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13666	13	13666	13	0.00
15/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6620	6	6620	6	0.00
15/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6580	6	6580	6	0.00
15/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1008	1	1008	1	0.00
15/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	998	1	998	1	0.00
15/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	86	0	86	0	600.00
15/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	9953	11	9953	11	0.00
15/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1126	1	1126	1	200.00
15/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4742	5	4742	5	0.00
15/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2630	3	2630	3	0.00
15/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	988	1	988	1	0.00
15/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	4123	5	4123	5	0.00
15/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1957	2	1957	2	479.00
15/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4554	5	4554	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
15/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1311	2	1311	2	479.00
15/04/2021	2030 On 04-November-21			Bond Future	9.55	92.7575	9.5460	92.7575	0.00
15/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4647	4	4647	4	1,102.00
15/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1865	2	1865	2	300.00
15/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	10131	10	10131	10	0.00
15/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	7076	7	7076	7	0.00
15/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	7002	7	7002	7	0.00
15/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1143	1	1143	1	300.00
15/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2757	3	2757	3	1,102.00
15/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9450	9	9450	9	0.00
15/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	7039	7	7039	7	0.00
15/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1671	2	1671	2	0.00
15/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1683	2	1683	2	0.00
15/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8232	9	8232	9	0.00
15/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	6095	7	6095	7	0.00
15/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	774	1	774	1	300.00
15/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1659	2	1659	2	0.00
15/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4613	5	4613	5	0.00
15/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	927	1	927	1	1,102.00
15/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2797	3	2797	3	0.00
15/04/2021	2030 On 03-February-22			Bond Future	9.76	89.8124	9.7620	89.8124	0.00
15/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3758	4	3758	4	0.00
15/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2903	3	2903	3	0.00
15/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2880	3	2880	3	0.00
15/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2927	3	2927	3	0.00
15/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1118	1	1118	1	101.00
15/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2695	3	2695	3	0.00
15/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4833	5	4833	5	101.00
15/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4540	5	4540	5	0.00
15/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8495	9	8495	9	0.00
15/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4598	5	4598	5	0.00
15/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4569	5	4569	5	0.00
15/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3666	4	3666	4	101.00

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15/04/2021	2030 On 05-May-22			Bond Future	10.01	90.7693	10.0096	90.7693	0.00
15/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	883	0	883	0	0.00
15/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	932	0	932	0	0.00
15/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	980	0	980	0	0.00
15/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2032 On 06-May-21			Bond Future	9.93	89.2315	9.9288	89.2315	137,394.00
15/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	11997	11	11997	11	0.00
15/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	11947	11	11947	11	0.00
15/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	3005	3	3005	3	736.00
15/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	12047	11	12047	11	0.00
15/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	14237	14	14237	14	0.00
15/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	1	0	1	0	0.00
15/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	1	0	1	0	0.00
15/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
15/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	615	1	615	1	0.00
15/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	1	0	1	0	0.00
15/04/2021	2032 On 05-August-21			Bond Future	10.14	90.1591	10.1447	90.1591	0.00
15/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7773	7	7773	7	0.00
15/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7813	7	7813	7	0.00
15/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7854	7	7854	7	0.00
15/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1033	1	1033	1	0.00
15/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1045	1	1045	1	0.00
15/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1057	1	1057	1	0.00
15/04/2021	2032 On 04-November-21			Bond Future	10.35	87.0298	10.3522	87.0298	21.00
15/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	13176	13	13176	13	0.00
15/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8885	9	8885	9	0.00
15/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1741	2	1741	2	700.00
15/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2746	3	2746	3	700.00
15/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8811	8	8811	8	0.00
15/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8848	8	8848	8	0.00
15/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1584	2	1584	2	0.00

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15/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1598	2	1598	2	0.00
15/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1612	2	1612	2	0.00
15/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7847	8	7847	8	0.00
15/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	564	1	564	1	700.00
15/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5796	6	5796	6	0.00
15/04/2021	2032 On 03-February-22			Bond Future	10.57	88.0237	10.5742	88.0237	0.00
15/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	3090	3	3090	3	0.00
15/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1292	1	1292	1	97.00
15/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	1029	1	1029	1	198.00
15/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3869	4	3869	4	0.00
15/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3896	4	3896	4	0.00
15/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2341	2	2341	2	0.00
15/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4493	4	4493	4	0.00
15/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3814	4	3814	4	0.00
15/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3842	4	3842	4	0.00
15/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4644	5	4644	5	0.00
15/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4673	5	4673	5	0.00
15/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4587	5	4587	5	198.00
15/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4021	5	4021	5	97.00
15/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6711	7	6711	7	198.00
15/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	10935	12	10935	12	0.00
15/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4616	5	4616	5	0.00
15/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5537	6	5537	6	97.00
15/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9740	10	9740	10	0.00
15/04/2021	2032 On 05-May-22			Bond Future	10.82	84.8176	10.8214	84.8176	0.00
15/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	1158	0	1158	0	0.00
15/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	1053	0	1053	0	0.00
15/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	1106	0	1106	0	0.00
15/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2033 On 06-May-21			Bond Future	105.14	105.1291	105.1405	105.1291	9,985.00
15/04/2021	2033 On 05-August-21			Bond Future	106.26	106.2482	106.2593	106.2482	0.00

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15/04/2021	2033 On 04-November-21			Bond Future	106.26	106.2492	106.2598	106.2492	0.00
15/04/2021	2033 On 03-February-22			Bond Future	107.50	107.4866	107.4972	107.4866	0.00
15/04/2021	2033 On 05-May-22			Bond Future	107.42	107.4079	107.4189	107.4079	0.00
15/04/2021	2037 On 06-May-21			Bond Future	10.70	85.0162	10.6992	85.0162	128,448.00
15/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	10377	10	10377	10	0.00
15/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	10324	10	10324	10	0.00
15/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	10271	10	10271	10	0.00
15/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	13	0	13	0	0.00
15/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	14	0	14	0	0.00
15/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	13	0	13	0	0.00
15/04/2021	2037 On 05-August-21			Bond Future	10.92	81.6446	10.9155	81.6446	0.00
15/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	9034	9	9034	9	0.00
15/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	9077	9	9077	9	0.00
15/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	9119	9	9119	9	0.00
15/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1086	1	1086	1	0.00
15/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1074	1	1074	1	0.00
15/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1062	1	1062	1	0.00
15/04/2021	2037 On 04-November-21			Bond Future	11.11	82.5663	11.1128	82.5663	0.00
15/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	11065	11	11065	11	0.00
15/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	11025	11	11025	11	0.00
15/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	9069	9	9069	9	0.00
15/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5937	6	5937	6	600.00
15/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	11104	11	11104	11	0.00
15/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1425	2	1425	2	0.00
15/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2171	2	2171	2	600.00
15/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3644	4	3644	4	0.00
15/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1437	2	1437	2	0.00
15/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1413	2	1413	2	0.00
15/04/2021	2037 On 03-February-22			Bond Future	11.33	79.2547	11.3265	79.2547	0.00
15/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	5254	5	5254	5	0.00
15/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	5222	5	5222	5	0.00
15/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	5191	5	5191	5	0.00
15/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4396	5	4396	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
15/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4451	5	4451	5	0.00
15/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4423	5	4423	5	0.00
15/04/2021	2037 On 05-May-22			Bond Future	11.56	80.0989	11.5617	80.0989	0.00
15/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	1603	1	1603	1	0.00
15/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	1489	1	1489	1	0.00
15/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	1546	1	1546	1	0.00
15/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2038 On 06-May-21			Bond Future	119.01	119.4691	119.0082	119.4691	8,039.00
15/04/2021	2038 On 05-August-21			Bond Future	118.56	119.0240	118.5578	119.0240	0.00
15/04/2021	2038 On 04-November-21			Bond Future	119.92	120.3939	119.9217	120.3939	0.00
15/04/2021	2038 On 03-February-22			Bond Future	119.57	120.0488	119.5708	120.0488	0.00
15/04/2021	2038 On 05-May-22			Bond Future	120.87	121.3576	120.8746	121.3576	0.00
15/04/2021	2040 On 06-May-21			Bond Future	10.84	87.3019	10.8382	87.3019	84,838.00
15/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	10125	10	10125	10	0.00
15/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	15236	15	15236	15	0.00
15/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	10068	10	10068	10	0.00
15/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	10181	10	10181	10	0.00
15/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1713	2	1713	2	300.00
15/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	5274	5	5274	5	300.00
15/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	310	0	310	0	0.00
15/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	21	0	21	0	0.00
15/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	1770	2	1770	2	0.00
15/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	22	0	22	0	0.00
15/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
15/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	22	0	22	0	0.00
15/04/2021	2040 On 05-August-21			Bond Future	11.05	83.7038	11.0501	83.7038	100.00
15/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5701	5	5701	5	900.00
15/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	20421	20	20421	20	0.00
15/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9949	10	9949	10	0.00
15/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3777	4	3777	4	900.00
15/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9904	10	9904	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9859	10	9859	10	0.00
15/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	996	1	996	1	0.00
15/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	3778	4	3778	4	0.00
15/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1019	1	1019	1	0.00
15/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	42	0	42	0	900.00
15/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1007	1	1007	1	0.00
15/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2406	3	2406	3	0.00
15/04/2021	2040 On 04-November-21			Bond Future	11.24	84.6488	11.2433	84.6488	0.00
15/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	11489	11	11489	11	0.00
15/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	11448	11	11448	11	0.00
15/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	11407	11	11407	11	0.00
15/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1556	2	1556	2	0.00
15/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1543	2	1543	2	0.00
15/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1530	2	1530	2	0.00
15/04/2021	2040 On 03-February-22			Bond Future	11.45	81.1108	11.4522	81.1108	0.00
15/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5481	5	5481	5	0.00
15/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	5447	5	5447	5	0.00
15/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5514	5	5514	5	0.00
15/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	4695	5	4695	5	0.00
15/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	4666	5	4666	5	0.00
15/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	4636	5	4636	5	0.00
15/04/2021	2040 On 05-May-22			Bond Future	11.68	81.9746	11.6814	81.9746	0.00
15/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	1404	1	1404	1	0.00
15/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	1344	1	1344	1	0.00
15/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	1465	1	1465	1	0.00
15/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2044 On 06-May-21			Bond Future	10.88	83.9798	10.8811	83.9798	61,307.00
15/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	10015	9	10015	9	0.00
15/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	3848	3	3848	3	3,100.00
15/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	1178	1	1178	1	3,100.00
15/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	6892	6	6892	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
15/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	9959	9	9959	9	0.00
15/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	9903	9	9903	9	0.00
15/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	4108	4	4108	4	0.00
15/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	6263	6	6263	6	0.00
15/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	2647	2	2647	2	0.00
15/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	10295	10	10295	10	0.00
15/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	21	0	21	0	3,100.00
15/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	207	0	207	0	3,100.00
15/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	555	1	555	1	3,100.00
15/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	27	0	27	0	0.00
15/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	26	0	26	0	0.00
15/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	155	0	155	0	0.00
15/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	626	1	626	1	0.00
15/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1116	1	1116	1	3,100.00
15/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	25	0	25	0	0.00
15/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	2483	3	2483	3	0.00
15/04/2021	2044 On 05-August-21			Bond Future	11.08	80.4723	11.0837	80.4723	0.00
15/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	10331	10	10331	10	0.00
15/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	10286	10	10286	10	0.00
15/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	10376	10	10376	10	0.00
15/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	916	1	916	1	0.00
15/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	927	1	927	1	0.00
15/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	938	1	938	1	0.00
15/04/2021	2044 On 04-November-21			Bond Future	11.27	81.3809	11.2681	81.3809	0.00
15/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	11382	11	11382	11	0.00
15/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	11341	11	11341	11	0.00
15/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	11422	11	11422	11	0.00
15/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1586	2	1586	2	0.00
15/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1599	2	1599	2	0.00
15/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1612	2	1612	2	0.00
15/04/2021	2044 On 03-February-22			Bond Future	11.47	77.9308	11.4673	77.9308	0.00
15/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5582	6	5582	6	0.00
15/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5514	5	5514	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
15/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5548	6	5548	6	0.00
15/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	4692	5	4692	5	0.00
15/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	4722	5	4722	5	0.00
15/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	4663	5	4663	5	0.00
15/04/2021	2044 On 05-May-22			Bond Future	11.69	78.7606	11.6854	78.7606	0.00
15/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	1516	1	1516	1	0.00
15/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	1394	1	1394	1	0.00
15/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	1455	1	1455	1	0.00
15/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
15/04/2021	2046 On 06-May-21			Bond Future	108.26	105.6823	108.2627	105.6823	15,133.00
15/04/2021	2046 On 05-August-21			Bond Future	109.41	106.8074	109.4148	106.8074	0.00
15/04/2021	2046 On 04-November-21			Bond Future	108.87	106.2337	108.8705	106.2337	0.00
15/04/2021	2046 On 03-February-22			Bond Future	110.14	107.4711	110.1385	107.4711	0.00
15/04/2021	2046 On 05-May-22			Bond Future	109.50	106.8030	109.4996	106.8030	0.00
15/04/2021	2050 On 06-May-21			Bond Future	111.34	109.8745	111.3417	109.8745	11,044.00
15/04/2021	2050 On 05-August-21			Bond Future	110.60	109.1223	110.6044	109.1223	0.00
15/04/2021	2050 On 04-November-21			Bond Future	111.88	110.3780	111.8766	110.3780	0.00
15/04/2021	2050 On 03-February-22			Bond Future	111.24	109.7213	111.2373	109.7213	0.00
15/04/2021	2050 On 05-May-22			Bond Future	112.45	110.9175	112.4500	110.9175	0.00
15/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	AL37 On 06-May-21			Index Future	785.26	781.7170	785.2580	781.7170	0.00
15/04/2021	AL37 On 05-August-21			Index Future	793.33	789.7550	793.3290	789.7550	0.00
15/04/2021	AL37 On 04-November-21			Index Future	802.35	798.7370	802.3480	798.7370	0.00
15/04/2021	AL37 On 03-February-22			Index Future	811.50	807.8480	811.4980	807.8480	0.00
15/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
15/04/2021	AL7T On 06-May-21			Index Future	875.38	868.7270	875.3750	868.7270	0.00
15/04/2021	AL7T On 05-August-21			Index Future	884.37	877.6590	884.3730	877.6590	0.00
15/04/2021	AL7T On 04-November-21			Index Future	894.43	887.6410	894.4260	887.6410	0.00
15/04/2021	AL7T On 03-February-22			Index Future	904.63	897.7660	904.6270	897.7660	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
15/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
15/04/2021	ALBI On 06-May-21			Index Future	773.16	768.3180	773.1630	768.3180	299.00
15/04/2021	ALBI On 05-August-21			Index Future	781.11	776.2190	781.1100	776.2190	0.00
15/04/2021	ALBI On 04-November-21			Index Future	789.99	785.0470	789.9890	785.0470	0.00
15/04/2021	ALBI On 03-February-22			Index Future	799.00	794.0020	798.9990	794.0020	0.00
15/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
15/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	C442 On 25-April-42			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
15/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2021	ES33 On 06-May-21			Bond Future	11.40	75.0750	11.4018	75.0750	350.00
15/04/2021	ES33 On 05-August-21			Bond Future	11.65	75.8742	11.6549	75.8742	0.00
15/04/2021	ES33 On 04-November-21			Bond Future	11.90	72.9719	11.9018	72.9719	0.00
15/04/2021	ES33 On 03-February-22			Bond Future	12.17	73.8225	12.1691	73.8225	0.00
15/04/2021	ES33 On 05-May-22			Bond Future	12.46	70.8510	12.4567	70.8510	0.00
15/04/2021	ES42 On 06-May-21			Bond Future	11.84	74.2274	11.8431	74.2274	4,779.00
15/04/2021	ES42 On 05-August-21			Bond Future	12.08	75.0176	12.0790	75.0176	0.00
15/04/2021	ES42 On 04-November-21			Bond Future	12.31	71.6227	12.3112	71.6227	0.00
15/04/2021	ES42 On 03-February-22			Bond Future	12.55	72.4580	12.5536	72.4580	0.00
15/04/2021	ES42 On 05-May-22			Bond Future	12.82	68.9894	12.8229	68.9894	0.00
15/04/2021	GOVI On 06-May-21			GOVI	763.75	758.9550	763.7490	758.9550	988.00
15/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	850590	80	850590	80	0.00
15/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	850690	80	850690	80	0.00
15/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	850790	80	850790	80	0.00
15/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 05-August-21			GOVI	771.60	766.7600	771.5990	766.7600	0.00
15/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	524490	48	524490	48	0.00
15/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	524590	48	524590	48	0.00
15/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	524690	48	524690	48	0.00
15/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 04-November-21			GOVI	780.37	775.4800	780.3700	775.4800	0.00
15/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	519500	47	519500	47	0.00
15/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	519600	47	519600	47	0.00
15/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	519700	47	519700	47	0.00
15/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 03-February-22			GOVI	789.27	784.3260	789.2710	784.3260	0.00
15/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	34890	8	34890	8	0.00
15/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	34690	8	34690	8	0.00
15/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	34790	8	34790	8	0.00
15/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
15/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
15/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
15/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2021	IGOV On 06-May-21			Index Future	286.59	285.5820	286.5860	285.5820	897.00
15/04/2021	IGOV On 05-August-21			Index Future	289.60	288.5900	289.6030	288.5900	0.00
15/04/2021	IGOV On 04-November-21			Index Future	292.97	291.9420	292.9660	291.9420	0.00
15/04/2021	IGOV On 03-February-22			Index Future	296.38	295.3410	296.3760	295.3410	0.00
15/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
15/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
15/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
15/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7100	90.7000	90.7100	51.00
15/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1600	90.1300	90.1600	0.00
15/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.3300	90.2900	90.3300	0.00
15/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.48	93.5300	93.4800	93.5300	0.00
15/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.04	94.1100	94.0400	94.1100	0.00
15/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.49	86.5800	86.4900	86.5800	0.00
15/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.07	92.2000	92.0700	92.2000	0.00
15/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.29	80.8100	80.2900	80.8100	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
15/04/2021	IS10 On 16-March-26			Interest Rate Swap	76.87	77.4300	76.8700	77.4300	0.00
15/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.35	75.9400	75.3500	75.9400	0.00
15/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.44	78.0600	77.4400	78.0600	0.00
15/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.53	82.1500	81.5300	82.1500	0.00
15/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.10	80.7300	80.1000	80.7300	0.00
15/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.26	82.8900	82.2600	82.8900	0.00
15/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.14	88.7700	88.1400	88.7700	0.00
15/04/2021	IS10 On 20-December-27			Interest Rate Swap	88.63	89.2500	88.6300	89.2500	0.00
15/04/2021	IS10 On 22-March-28			Interest Rate Swap	81.73	82.3700	81.7300	82.3700	0.00
15/04/2021	IS10 On 20-June-28			Interest Rate Swap	89.62	90.2700	89.6200	90.2700	0.00
15/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3450	3.6750	96.3450	0.00
15/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3100	3.6900	96.3100	0.00
15/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2950	3.7150	96.2950	0.00
15/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2700	3.7400	96.2700	0.00
15/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2200	3.7700	96.2200	0.00
15/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.1850	3.7950	96.1850	30,000.00
15/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	95.9600	4.0000	95.9600	0.00
15/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.15	95.8250	4.1450	95.8250	0.00
15/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4000	4.5300	95.4000	471.00
15/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.68	95.2800	4.6750	95.2800	0.00
15/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.9050	5.0350	94.9050	0.00
15/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.16	94.7950	5.1600	94.7950	0.00
15/04/2021	R023 On 06-May-21			Bond Future	4.99	106.0931	4.9936	106.0931	33,788.00
15/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4408	4	4408	4	0.00
15/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4391	4	4391	4	0.00
15/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4424	4	4424	4	0.00
15/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R023 On 05-August-21			Bond Future	5.13	107.1958	5.1348	107.1958	0.00
15/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	567	1	567	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
15/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	557	1	557	1	0.00
15/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	548	1	548	1	0.00
15/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	313	0	313	0	0.00
15/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	307	0	307	0	0.00
15/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	302	0	302	0	0.00
15/04/2021	R023 On 04-November-21			Bond Future	5.25	104.4959	5.2461	104.4959	0.00
15/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	288	0	288	0	0.00
15/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	282	0	282	0	0.00
15/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	276	0	276	0	0.00
15/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	719	1	719	1	0.00
15/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	712	1	712	1	0.00
15/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	705	1	705	1	0.00
15/04/2021	R023 On 03-February-22			Bond Future	5.42	105.6887	5.4173	105.6887	0.00
15/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	313	0	313	0	0.00
15/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	309	0	309	0	0.00
15/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	318	0	318	0	0.00
15/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	666	1	666	1	0.00
15/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	678	1	678	1	0.00
15/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	672	1	672	1	0.00
15/04/2021	R023 On 05-May-22			Bond Future	5.77	102.9081	5.7673	102.9081	0.00
15/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	419	0	419	0	0.00
15/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	411	0	411	0	0.00
15/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	427	0	427	0	0.00
15/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R035 On 06-May-21			Bond Future	10.51	89.3000	10.5139	89.3000	98,278.00
15/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	11023	10	11023	10	0.00
15/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	10969	10	10969	10	0.00
15/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3936	4	3936	4	0.00
15/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	1310	1	1310	1	600.00
15/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	4443	4	4443	4	600.00
15/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	13904	13	13904	13	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
15/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2809	2	2809	2	1,650.00
15/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	9172	9	9172	9	0.00
15/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	5337	5	5337	5	0.00
15/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	11076	10	11076	10	0.00
15/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1787	2	1787	2	0.00
15/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	527	0	527	0	500.00
15/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	6585	6	6585	6	0.00
15/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	13185	13	13185	13	0.00
15/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	897	1	897	1	223.00
15/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	1	0	1	0	1,650.00
15/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	2725	3	2725	3	0.00
15/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	137	0	137	0	1,650.00
15/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2064	2	2064	2	0.00
15/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
15/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1550	2	1550	2	500.00
15/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	3656	4	3656	4	0.00
15/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	7	0	7	0	0.00
15/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	7	0	7	0	0.00
15/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	259	0	259	0	223.00
15/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	26	0	26	0	223.00
15/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	893	1	893	1	0.00
15/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	400	1	400	1	0.00
15/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	511	1	511	1	500.00
15/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	6	0	6	0	0.00
15/04/2021	R035 On 05-August-21			Bond Future	10.73	90.2282	10.7307	90.2282	3,500.00
15/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3740	4	3740	4	0.00
15/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1656	2	1656	2	100.00
15/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	6004	6	6004	6	0.00
15/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	47247	48	47247	48	0.00
15/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2061	2	2061	2	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
15/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	47363	48	47363	48	0.00
15/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	47480	48	47480	48	0.00
15/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3490	4	3490	4	100.00
15/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6366	7	6366	7	0.00
15/04/2021	R035 On 04-November-21			Bond Future	10.94	86.7700	10.9392	86.7700	0.00
15/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	15901	15	15901	15	0.00
15/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	7528	7	7528	7	0.00
15/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2607	3	2607	3	782.00
15/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	10552	10	10552	10	0.00
15/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	10512	10	10512	10	0.00
15/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2348	2	2348	2	400.00
15/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3641	3	3641	3	400.00
15/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	10592	10	10592	10	0.00
15/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	5064	5	5064	5	0.00
15/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4198	5	4198	5	782.00
15/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7171	8	7171	8	0.00
15/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1503	2	1503	2	0.00
15/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2709	3	2709	3	782.00
15/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	5653	6	5653	6	0.00
15/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	7651	8	7651	8	0.00
15/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1529	2	1529	2	0.00
15/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1516	2	1516	2	0.00
15/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	453	1	453	1	400.00
15/04/2021	R035 On 03-February-22			Bond Future	11.17	87.7608	11.1651	87.7608	0.00
15/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1435	2	1435	2	683.00
15/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4970	5	4970	5	0.00
15/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	5452	5	5452	5	0.00
15/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	3274	3	3274	3	0.00
15/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4938	5	4938	5	0.00
15/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4907	5	4907	5	0.00
15/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	4578	5	4578	5	0.00
15/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4549	5	4549	5	0.00
15/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4115	5	4115	5	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4521	5	4521	5	0.00
15/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	6454	7	6454	7	683.00
15/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	10947	12	10947	12	0.00
15/04/2021	R035 On 05-May-22			Bond Future	11.41	84.2214	11.4053	84.2214	0.00
15/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	1408	1	1408	1	0.00
15/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	1351	1	1351	1	0.00
15/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	1294	1	1294	1	0.00
15/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R186 On 06-May-21			Bond Future	7.29	118.0635	7.2948	118.0635	107,282.00
15/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15713	15	15713	15	0.00
15/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	977	1	977	1	0.00
15/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15672	15	15672	15	0.00
15/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15631	15	15631	15	0.00
15/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1895	2	1895	2	5,000.00
15/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	398	1	398	1	5,000.00
15/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	951	1	951	1	15,177.00
15/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R186 On 05-August-21			Bond Future	7.49	114.0107	7.4865	114.0107	110.00
15/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5721	5	5721	5	0.00
15/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5685	5	5685	5	0.00
15/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5648	5	5648	5	0.00
15/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	519	1	519	1	0.00
15/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	511	1	511	1	0.00
15/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	503	1	503	1	0.00
15/04/2021	R186 On 04-November-21			Bond Future	7.66	115.2964	7.6643	115.2964	0.00
15/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3727	3	3727	3	0.00
15/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3699	3	3699	3	0.00
15/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3671	3	3671	3	0.00
15/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1788	2	1788	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
15/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1772	2	1772	2	0.00
15/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1757	2	1757	2	0.00
15/04/2021	R186 On 03-February-22			Bond Future	7.86	111.3308	7.8638	111.3308	0.00
15/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1484	1	1484	1	0.00
15/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1501	1	1501	1	0.00
15/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1517	1	1517	1	0.00
15/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3938	4	3938	4	0.00
15/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3966	4	3966	4	0.00
15/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3993	5	3993	5	0.00
15/04/2021	R186 On 05-May-22			Bond Future	8.11	112.5175	8.1088	112.5175	0.00
15/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	761	0	761	0	0.00
15/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	801	0	801	0	0.00
15/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	841	0	841	0	0.00
15/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R197 On 06-May-21			Bond Future	321.78	321.8072	321.7821	321.8072	2,983.00
15/04/2021	R197 On 05-August-21			Bond Future	317.23	317.2535	317.2268	317.2535	13.00
15/04/2021	R197 On 04-November-21			Bond Future	320.88	320.9043	320.8757	320.9043	0.00
15/04/2021	R197 On 03-February-22			Bond Future	316.54	316.5651	316.5356	316.5651	0.00
15/04/2021	R197 On 05-May-22			Bond Future	319.99	320.0156	319.9863	320.0156	0.00
15/04/2021	R202 On 06-May-21			Bond Future	235.30	235.2694	235.2950	235.2694	9,281.00
15/04/2021	R202 On 05-August-21			Bond Future	233.56	233.5356	233.5606	233.5356	0.00
15/04/2021	R202 On 04-November-21			Bond Future	236.25	236.2227	236.2468	236.2227	0.00
15/04/2021	R202 On 03-February-22			Bond Future	234.71	234.6837	234.7078	234.6837	0.00
15/04/2021	R202 On 05-May-22			Bond Future	237.27	237.2424	237.2669	237.2424	0.00
15/04/2021	R209 On 06-May-21			Bond Future	10.44	68.7974	10.4383	68.7974	25,993.00
15/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	9301	9	9301	9	0.00
15/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	2034	2	2034	2	0.00
15/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	6311	6	6311	6	0.00
15/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	1047	1	1047	1	5,325.00
15/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	4684	4	4684	4	0.00
15/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	9255	9	9255	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	9209	9	9209	9	0.00
15/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	116	0	116	0	2,150.00
15/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	1290	1	1290	1	500.00
15/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	275	0	275	0	4,050.00
15/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	3575	3	3575	3	0.00
15/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	572	1	572	1	0.00
15/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	9346	9	9346	9	0.00
15/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	10	0	10	0	8,350.00
15/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	465	1	465	1	3,500.00
15/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3147	4	3147	4	0.00
15/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	4382	5	4382	5	0.00
15/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	11	0	11	0	0.00
15/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	5802	6	5802	6	0.00
15/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	11	0	11	0	0.00
15/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	254	0	254	0	9,150.00
15/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	99	0	99	0	3,750.00
15/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2137	3	2137	3	0.00
15/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1117	1	1117	1	5,250.00
15/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	10	0	10	0	0.00
15/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	1798	2	1798	2	0.00
15/04/2021	R209 On 05-August-21			Bond Future	10.63	69.5125	10.6292	69.5125	0.00
15/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	7307	7	7307	7	0.00
15/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	7271	7	7271	7	0.00
15/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	7343	7	7343	7	0.00
15/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1192	1	1192	1	0.00
15/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1218	1	1218	1	0.00
15/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1205	1	1205	1	0.00
15/04/2021	R209 On 04-November-21			Bond Future	10.81	67.1555	10.8116	67.1555	2,255.00
15/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1455	1	1455	1	4,750.00
15/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	8567	8	8567	8	0.00
15/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	3350	3	3350	3	0.00
15/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7977	8	7977	8	0.00
15/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	8601	8	8601	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	8534	8	8534	8	0.00
15/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1667	2	1667	2	0.00
15/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	1936	2	1936	2	6,500.00
15/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1681	2	1681	2	0.00
15/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1694	2	1694	2	0.00
15/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5076	6	5076	6	6,500.00
15/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9163	10	9163	10	0.00
15/04/2021	R209 On 03-February-22			Bond Future	11.00	67.9224	11.0044	67.9224	0.00
15/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4419	4	4419	4	0.00
15/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4392	4	4392	4	0.00
15/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	4364	4	4364	4	0.00
15/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4282	5	4282	5	0.00
15/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4256	5	4256	5	0.00
15/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4231	5	4231	5	0.00
15/04/2021	R209 On 05-May-22			Bond Future	11.22	65.5068	11.2157	65.5068	0.00
15/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	1192	1	1192	1	0.00
15/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	1092	0	1092	0	0.00
15/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	1142	1	1142	1	0.00
15/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R210 On 06-May-21			Bond Future	203.36	203.7297	203.3631	203.7297	1,487.00
15/04/2021	R210 On 05-August-21			Bond Future	205.53	205.8984	205.5272	205.8984	0.00
15/04/2021	R210 On 04-November-21			Bond Future	205.16	205.5347	205.1581	205.5347	0.00
15/04/2021	R210 On 03-February-22			Bond Future	207.55	207.9285	207.5473	207.9285	0.00
15/04/2021	R210 On 05-May-22			Bond Future	207.02	207.4068	207.0216	207.4068	0.00
15/04/2021	R212 On 06-May-21			Bond Future	171.95	171.9469	171.9507	171.9469	3,405.00
15/04/2021	R212 On 05-August-21			Bond Future	171.46	171.4521	171.4552	171.4521	0.00
15/04/2021	R212 On 04-November-21			Bond Future	173.43	173.4252	173.4275	173.4252	0.00
15/04/2021	R213 On 06-May-21			Bond Future	9.58	84.5105	9.5768	84.5105	9,521.00
15/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11771	11	11771	11	0.00
15/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11725	11	11725	11	0.00
15/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	11817	11	11817	11	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
15/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R213 On 05-August-21			Bond Future	9.78	85.3890	9.7837	85.3890	200.00
15/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	6341	6	6341	6	0.00
15/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	4052	4	4052	4	0.00
15/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6653	6	6653	6	0.00
15/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1916	2	1916	2	0.00
15/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6614	6	6614	6	0.00
15/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6575	6	6575	6	0.00
15/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1099	1	1099	1	0.00
15/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1089	1	1089	1	0.00
15/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2150	3	2150	3	0.00
15/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4366	5	4366	5	0.00
15/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1078	1	1078	1	0.00
15/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1164	1	1164	1	0.00
15/04/2021	R213 On 04-November-21			Bond Future	9.98	82.8216	9.9828	82.8216	0.00
15/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	7365	7	7365	7	0.00
15/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	7332	7	7332	7	0.00
15/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	7398	7	7398	7	0.00
15/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1767	2	1767	2	0.00
15/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1753	2	1753	2	0.00
15/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1738	2	1738	2	0.00
15/04/2021	R213 On 03-February-22			Bond Future	10.20	83.7671	10.2002	83.7671	0.00
15/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	4028	4	4028	4	0.00
15/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2822	3	2822	3	0.00
15/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3764	4	3764	4	0.00
15/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2431	2	2431	2	0.00
15/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3312	3	3312	3	0.00
15/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3288	3	3288	3	0.00
15/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1199	1	1199	1	102.00
15/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	1015	1	1015	1	200.00
15/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3336	3	3336	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
15/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4468	5	4468	5	0.00
15/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5671	6	5671	6	200.00
15/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9546	10	9546	10	0.00
15/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8753	9	8753	9	0.00
15/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4523	5	4523	5	0.00
15/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4496	5	4496	5	0.00
15/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4020	5	4020	5	200.00
15/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	5105	6	5105	6	102.00
15/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3775	4	3775	4	102.00
15/04/2021	R213 On 05-May-22			Bond Future	10.44	81.1307	10.4358	81.1307	0.00
15/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	999	0	999	0	0.00
15/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	1047	0	1047	0	0.00
15/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	950	0	950	0	0.00
15/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R214 On 06-May-21			Bond Future	10.76	66.1923	10.7624	66.1923	15,544.00
15/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7982	8	7982	8	0.00
15/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	7936	8	7936	8	0.00
15/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	7890	8	7890	8	0.00
15/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	41	0	41	0	0.00
15/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	40	0	40	0	0.00
15/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	38	0	38	0	0.00
15/04/2021	R214 On 05-August-21			Bond Future	10.95	66.8803	10.9493	66.8803	0.00
15/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	7086	7	7086	7	0.00
15/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	7121	7	7121	7	0.00
15/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	7051	7	7051	7	0.00
15/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1414	2	1414	2	0.00
15/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1442	2	1442	2	0.00
15/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1428	2	1428	2	0.00
15/04/2021	R214 On 04-November-21			Bond Future	11.13	64.3565	11.1280	64.3565	0.00
15/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	8663	8	8663	8	0.00
15/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	8631	8	8631	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	8598	8	8598	8	0.00
15/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1849	2	1849	2	0.00
15/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1821	2	1821	2	0.00
15/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1835	2	1835	2	0.00
15/04/2021	R214 On 03-February-22			Bond Future	11.32	65.0914	11.3198	65.0914	0.00
15/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4663	5	4663	5	0.00
15/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4635	5	4635	5	0.00
15/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4691	5	4691	5	0.00
15/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4258	5	4258	5	0.00
15/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4233	5	4233	5	0.00
15/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4208	5	4208	5	0.00
15/04/2021	R214 On 05-May-22			Bond Future	11.52	62.5078	11.5219	62.5078	0.00
15/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	1128	1	1128	1	0.00
15/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	1077	1	1077	1	0.00
15/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	1178	1	1178	1	0.00
15/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R248 On 06-May-21			Bond Future	10.79	83.3583	10.7875	83.3583	135,246.00
15/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	10245	10	10245	10	0.00
15/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	10188	10	10188	10	0.00
15/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	2247	2	2247	2	1,030.00
15/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	4748	4	4748	4	1,030.00
15/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	10302	10	10302	10	0.00
15/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	347	0	347	0	0.00
15/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1849	2	1849	2	0.00
15/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	1757	2	1757	2	0.00
15/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	22	0	22	0	0.00
15/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	4878	5	4878	5	0.00
15/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	449	1	449	1	0.00
15/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	24	0	24	0	0.00
15/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1427	2	1427	2	0.00
15/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	23	0	23	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
15/04/2021	R248 On 05-August-21			Bond Future	10.98	84.2248	10.9755	84.2248	33,140.00
15/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	2314	2	2314	2	1,000.00
15/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	1085	1	1085	1	0.00
15/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	10662	10	10662	10	0.00
15/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	10616	10	10616	10	0.00
15/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4747	5	4747	5	1,000.00
15/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1760	2	1760	2	1,300.00
15/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	3614	3	3614	3	1,300.00
15/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2614	2	2614	2	0.00
15/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	10708	10	10708	10	0.00
15/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	902	1	902	1	0.00
15/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	892	1	892	1	0.00
15/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	5374	6	5374	6	0.00
15/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4156	5	4156	5	0.00
15/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	5837	6	5837	6	0.00
15/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3172	4	3172	4	0.00
15/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	882	1	882	1	0.00
15/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	6847	7	6847	7	0.00
15/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	8611	9	8611	9	0.00
15/04/2021	R248 On 04-November-21			Bond Future	11.16	80.7620	11.1553	80.7620	0.00
15/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	11836	12	11836	12	0.00
15/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	11795	12	11795	12	0.00
15/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	11878	12	11878	12	0.00
15/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1494	2	1494	2	0.00
15/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1519	2	1519	2	0.00
15/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1506	2	1506	2	0.00
15/04/2021	R248 On 03-February-22			Bond Future	11.35	81.6842	11.3488	81.6842	0.00
15/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5605	6	5605	6	0.00
15/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5570	6	5570	6	0.00
15/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5535	6	5535	6	0.00
15/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	4664	5	4664	5	0.00
15/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	4726	5	4726	5	0.00
15/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	4695	5	4695	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
15/04/2021	R248 On 05-May-22			Bond Future	11.55	78.1429	11.5527	78.1429	0.00
15/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	1647	1	1647	1	0.00
15/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	1521	1	1521	1	0.00
15/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	1584	1	1584	1	0.00
15/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
15/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00