



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
20/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	2025 On 06-May-21			Bond Future	152.07	152.1839	152.0688	152.1839	5,207.00
20/04/2021	2025 On 05-August-21			Bond Future	152.25	152.2760	152.2544	152.2760	679.00
20/04/2021	2025 On 04-November-21			Bond Future	154.01	154.0259	154.0130	154.0259	0.00
20/04/2021	2025 On 03-February-22			Bond Future	154.32	154.2657	154.3206	154.2657	0.00
20/04/2021	2025 On 05-May-22			Bond Future	156.06	155.9485	156.0603	155.9485	0.00
20/04/2021	2029 On 06-May-21			Bond Future	111.31	111.3719	111.3101	111.3719	2,271.00
20/04/2021	2029 On 05-August-21			Bond Future	112.56	112.5562	112.5631	112.5562	1,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	2029 On 04-November-21			Bond Future	112.72	112.7021	112.7158	112.7021	0.00
20/04/2021	2029 On 03-February-22			Bond Future	114.08	114.0142	114.0778	114.0142	0.00
20/04/2021	2029 On 05-May-22			Bond Future	114.19	114.0871	114.1928	114.0871	0.00
20/04/2021	2030 On 06-May-21			Bond Future	9.10	95.6092	9.1004	95.6092	114,923.00
20/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	13420	13	13420	13	0.00
20/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	784	1	784	1	0.00
20/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	85	0	85	0	0.00
20/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	600	1	600	1	0.00
20/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	448	0	448	0	300.00
20/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1536	2	1536	2	0.00
20/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8747	9	8747	9	0.00
20/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	13373	13	13373	13	0.00
20/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	13327	13	13327	13	0.00
20/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	677	1	677	1	0.00
20/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	900	1	900	1	0.00
20/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1638	2	1638	2	0.00
20/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	2004	2	2004	2	0.00
20/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1709	2	1709	2	300.00
20/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9787	10	9787	10	0.00
20/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4598	5	4598	5	0.00
20/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	11	0	11	0	700.00
20/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	5202	5	5202	5	0.00
20/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1312	1	1312	1	0.00
20/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	55	0	55	0	0.00
20/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1031	1	1031	1	0.00
20/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
20/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	751	1	751	1	0.00
20/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	794	1	794	1	0.00
20/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1473	2	1473	2	5,000.00
20/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	2	0	2	0	0.00
20/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	860	1	860	1	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
20/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	6728	7	6728	7	0.00
20/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	88	0	88	0	700.00
20/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	1825	2	1825	2	2,500.00
20/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	599	1	599	1	0.00
20/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2350	2	2350	2	0.00
20/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	1979	2	1979	2	0.00
20/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1643	2	1643	2	2,500.00
20/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4417	4	4417	4	0.00
20/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2030 On 05-August-21			Bond Future	9.30	92.5969	9.3039	92.5969	0.00
20/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	4212	4	4212	4	0.00
20/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	6281	6	6281	6	0.00
20/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	329	0	329	0	200.00
20/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6809	7	6809	7	0.00
20/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1941	2	1941	2	600.00
20/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1685	2	1685	2	479.00
20/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5687	6	5687	6	0.00
20/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1585	2	1585	2	200.00
20/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	3250	3	3250	3	600.00
20/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13900	14	13900	14	0.00
20/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6768	7	6768	7	0.00
20/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6727	7	6727	7	0.00
20/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	904	1	904	1	0.00
20/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	895	1	895	1	0.00
20/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	69	0	69	0	600.00
20/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	9699	10	9699	10	0.00
20/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1015	1	1015	1	200.00
20/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4519	5	4519	5	0.00
20/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2452	3	2452	3	0.00
20/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	885	1	885	1	0.00
20/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	3910	4	3910	4	0.00
20/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1804	2	1804	2	479.00
20/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4334	4	4334	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1189	1	1189	1	479.00
20/04/2021	2030 On 04-November-21			Bond Future	9.50	93.6403	9.4974	93.6403	0.00
20/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4759	5	4759	5	1,102.00
20/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1913	2	1913	2	300.00
20/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	10325	10	10325	10	0.00
20/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	7227	7	7227	7	0.00
20/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	7153	7	7153	7	0.00
20/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1170	1	1170	1	300.00
20/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2827	3	2827	3	1,102.00
20/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9636	10	9636	10	0.00
20/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	7190	7	7190	7	0.00
20/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1564	2	1564	2	0.00
20/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1575	2	1575	2	0.00
20/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8001	8	8001	8	0.00
20/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	5885	6	5885	6	0.00
20/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	710	1	710	1	300.00
20/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1552	2	1552	2	0.00
20/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4425	4	4425	4	0.00
20/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	854	1	854	1	1,102.00
20/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2651	3	2651	3	0.00
20/04/2021	2030 On 03-February-22			Bond Future	9.70	90.7048	9.7031	90.7048	0.00
20/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3887	4	3887	4	0.00
20/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	3009	3	3009	3	0.00
20/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2985	3	2985	3	0.00
20/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	3034	3	3034	3	0.00
20/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1165	1	1165	1	101.00
20/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2796	3	2796	3	0.00
20/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4632	5	4632	5	101.00
20/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4345	4	4345	4	0.00
20/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8239	8	8239	8	0.00
20/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4401	4	4401	4	0.00
20/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4373	4	4373	4	0.00
20/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3493	4	3493	4	101.00

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20/04/2021	2030 On 05-May-22			Bond Future	9.94	91.6717	9.9411	91.6717	0.00
20/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	1222	1	1222	1	0.00
20/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	1270	1	1270	1	0.00
20/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	1319	1	1319	1	0.00
20/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2032 On 06-May-21			Bond Future	9.89	90.0364	9.8903	90.0364	121,465.00
20/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	12230	12	12230	12	0.00
20/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	12180	12	12180	12	0.00
20/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	3033	3	3033	3	736.00
20/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	12280	12	12280	12	0.00
20/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	14471	14	14471	14	0.00
20/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
20/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	409	0	409	0	0.00
20/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2032 On 05-August-21			Bond Future	10.10	90.9712	10.0952	90.9712	16,063.00
20/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7952	8	7952	8	0.00
20/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7993	8	7993	8	0.00
20/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	8035	8	8035	8	0.00
20/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	922	1	922	1	0.00
20/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	933	1	933	1	0.00
20/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	944	1	944	1	0.00
20/04/2021	2032 On 04-November-21			Bond Future	10.30	87.8497	10.2999	87.8497	21.00
20/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	13422	13	13422	13	0.00
20/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	9076	9	9076	9	0.00
20/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1788	2	1788	2	700.00
20/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2820	3	2820	3	700.00
20/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	9000	9	9000	9	0.00
20/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	9038	9	9038	9	0.00
20/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1476	2	1476	2	0.00

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20/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1489	2	1489	2	0.00
20/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1502	2	1502	2	0.00
20/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7595	8	7595	8	0.00
20/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	511	1	511	1	700.00
20/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5571	6	5571	6	0.00
20/04/2021	2032 On 03-February-22			Bond Future	10.51	88.8524	10.5128	88.8524	0.00
20/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3755	4	3755	4	0.00
20/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	5548	5	5548	5	0.00
20/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1345	1	1345	1	97.00
20/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	1072	1	1072	1	198.00
20/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	4004	4	4004	4	0.00
20/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	4032	4	4032	4	0.00
20/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	3204	3	3204	3	0.00
20/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	2001	2	2001	2	400.00
20/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2432	2	2432	2	0.00
20/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4644	5	4644	5	0.00
20/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3948	4	3948	4	0.00
20/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3976	4	3976	4	0.00
20/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4438	5	4438	5	0.00
20/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4466	5	4466	5	0.00
20/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4382	4	4382	4	198.00
20/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	3830	4	3830	4	97.00
20/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6461	7	6461	7	198.00
20/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	10637	11	10637	11	0.00
20/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	4666	5	4666	5	400.00
20/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	7403	8	7403	8	0.00
20/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5310	5	5310	5	97.00
20/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9453	10	9453	10	0.00
20/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4410	5	4410	5	0.00
20/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3163	3	3163	3	400.00
20/04/2021	2032 On 05-May-22			Bond Future	10.75	85.6556	10.7512	85.6556	0.00
20/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	1535	1	1535	1	0.00
20/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	1430	1	1430	1	0.00

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20/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	1482	1	1482	1	0.00
20/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2033 On 06-May-21			Bond Future	105.62	105.5970	105.6172	105.5970	9,518.00
20/04/2021	2033 On 05-August-21			Bond Future	106.81	106.7199	106.8060	106.7199	467.00
20/04/2021	2033 On 04-November-21			Bond Future	106.82	106.7246	106.8182	106.7246	0.00
20/04/2021	2033 On 03-February-22			Bond Future	108.11	107.9670	108.1087	107.9670	0.00
20/04/2021	2033 On 05-May-22			Bond Future	108.08	107.8941	108.0764	107.8941	0.00
20/04/2021	2037 On 06-May-21			Bond Future	10.76	85.5235	10.7566	85.5235	128,121.00
20/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	9993	10	9993	10	0.00
20/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	9940	10	9940	10	0.00
20/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	9886	10	9886	10	0.00
20/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	5	0	5	0	0.00
20/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	5	0	5	0	0.00
20/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	5	0	5	0	0.00
20/04/2021	2037 On 05-August-21			Bond Future	10.97	82.1562	10.9670	82.1562	44,619.00
20/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	8707	9	8707	9	0.00
20/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	8749	9	8749	9	0.00
20/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	8791	9	8791	9	0.00
20/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1086	1	1086	1	0.00
20/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1074	1	1074	1	0.00
20/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1062	1	1062	1	0.00
20/04/2021	2037 On 04-November-21			Bond Future	11.17	83.0824	11.1659	83.0824	0.00
20/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10756	11	10756	11	0.00
20/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	10717	11	10717	11	0.00
20/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	8775	9	8775	9	0.00
20/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5683	6	5683	6	600.00
20/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10795	11	10795	11	0.00
20/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1445	1	1445	1	0.00
20/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2207	2	2207	2	600.00
20/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3719	4	3719	4	0.00
20/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1458	1	1458	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
20/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1433	1	1433	1	0.00
20/04/2021	2037 On 03-February-22			Bond Future	11.38	79.7763	11.3757	79.7763	0.00
20/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	5049	5	5049	5	0.00
20/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	5018	5	5018	5	0.00
20/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4987	5	4987	5	0.00
20/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4487	4	4487	4	0.00
20/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4543	5	4543	5	0.00
20/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4515	4	4515	4	0.00
20/04/2021	2037 On 05-May-22			Bond Future	11.61	80.6262	11.6081	80.6262	0.00
20/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	1333	1	1333	1	0.00
20/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	1219	1	1219	1	0.00
20/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	1276	1	1276	1	0.00
20/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2038 On 06-May-21			Bond Future	119.06	119.0357	119.0594	119.0357	8,039.00
20/04/2021	2038 On 05-August-21			Bond Future	118.68	118.5846	118.6826	118.5846	2,105.00
20/04/2021	2038 On 04-November-21			Bond Future	120.05	119.9476	120.0537	119.9476	0.00
20/04/2021	2038 On 03-February-22			Bond Future	119.76	119.5966	119.7568	119.5966	0.00
20/04/2021	2038 On 05-May-22			Bond Future	121.11	120.9011	121.1066	120.9011	0.00
20/04/2021	2040 On 06-May-21			Bond Future	10.90	87.5614	10.8958	87.5614	84,716.00
20/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	9710	10	9710	10	0.00
20/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	14833	15	14833	15	0.00
20/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	9653	10	9653	10	0.00
20/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	9767	10	9767	10	0.00
20/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1297	1	1297	1	300.00
20/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4801	5	4801	5	300.00
20/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	239	0	239	0	0.00
20/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	9	0	9	0	0.00
20/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	1758	2	1758	2	0.00
20/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	10	0	10	0	0.00
20/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
20/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	10	0	10	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
20/04/2021	2040 On 05-August-21			Bond Future	11.10	83.9649	11.1022	83.9649	21,310.00
20/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5390	5	5390	5	900.00
20/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	20065	20	20065	20	0.00
20/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9596	10	9596	10	0.00
20/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3510	4	3510	4	900.00
20/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9551	10	9551	10	0.00
20/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9506	10	9506	10	0.00
20/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	996	1	996	1	0.00
20/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	3864	4	3864	4	0.00
20/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1019	1	1019	1	0.00
20/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	39	0	39	0	900.00
20/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1007	1	1007	1	0.00
20/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2448	2	2448	2	0.00
20/04/2021	2040 On 04-November-21			Bond Future	11.30	84.9115	11.2970	84.9115	0.00
20/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	11158	11	11158	11	0.00
20/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	11117	11	11117	11	0.00
20/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	11077	11	11077	11	0.00
20/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1580	2	1580	2	0.00
20/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1567	2	1567	2	0.00
20/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1554	2	1554	2	0.00
20/04/2021	2040 On 03-February-22			Bond Future	11.50	81.3760	11.5023	81.3760	0.00
20/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5260	5	5260	5	0.00
20/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	5227	5	5227	5	0.00
20/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5294	5	5294	5	0.00
20/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	4797	5	4797	5	0.00
20/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	4767	5	4767	5	0.00
20/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	4737	5	4737	5	0.00
20/04/2021	2040 On 05-May-22			Bond Future	11.73	82.2430	11.7289	82.2430	0.00
20/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	1109	1	1109	1	0.00
20/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	1049	1	1049	1	0.00
20/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	1170	1	1170	1	0.00
20/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2044 On 06-May-21			Bond Future	10.93	84.2757	10.9340	84.2757	60,542.00
20/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	9627	10	9627	10	0.00
20/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	832	1	832	1	3,100.00
20/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	3383	3	3383	3	3,100.00
20/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	6464	7	6464	7	0.00
20/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	9571	10	9571	10	0.00
20/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	9514	10	9514	10	0.00
20/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3644	4	3644	4	0.00
20/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	5826	6	5826	6	0.00
20/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	2195	2	2195	2	0.00
20/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	9908	10	9908	10	0.00
20/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	9	0	9	0	3,100.00
20/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	145	0	145	0	3,100.00
20/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	465	0	465	0	3,100.00
20/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	12	0	12	0	0.00
20/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	12	0	12	0	0.00
20/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	102	0	102	0	0.00
20/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	535	1	535	1	0.00
20/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1038	1	1038	1	3,100.00
20/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	11	0	11	0	0.00
20/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	2511	2	2511	2	0.00
20/04/2021	2044 On 05-August-21			Bond Future	11.13	80.7703	11.1313	80.7703	759.00
20/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9998	10	9998	10	0.00
20/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9953	10	9953	10	0.00
20/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	10043	10	10043	10	0.00
20/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	910	1	910	1	0.00
20/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	921	1	921	1	0.00
20/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	932	1	932	1	0.00
20/04/2021	2044 On 04-November-21			Bond Future	11.32	81.6809	11.3172	81.6809	0.00
20/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	11073	11	11073	11	0.00
20/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	11033	11	11033	11	0.00
20/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	11113	11	11113	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
20/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1604	2	1604	2	0.00
20/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1617	2	1617	2	0.00
20/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1631	2	1631	2	0.00
20/04/2021	2044 On 03-February-22			Bond Future	11.51	78.2337	11.5129	78.2337	0.00
20/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5374	5	5374	5	0.00
20/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5307	5	5307	5	0.00
20/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5340	5	5340	5	0.00
20/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	4781	5	4781	5	0.00
20/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	4811	5	4811	5	0.00
20/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	4750	5	4750	5	0.00
20/04/2021	2044 On 05-May-22			Bond Future	11.73	79.0672	11.7284	79.0672	0.00
20/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	1246	1	1246	1	0.00
20/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	1124	1	1124	1	0.00
20/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	1185	1	1185	1	0.00
20/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
20/04/2021	2046 On 06-May-21			Bond Future	109.34	108.9419	109.3395	108.9419	14,973.00
20/04/2021	2046 On 05-August-21			Bond Future	110.57	110.1003	110.5703	110.1003	11,731.00
20/04/2021	2046 On 04-November-21			Bond Future	110.04	109.5627	110.0447	109.5627	0.00
20/04/2021	2046 On 03-February-22			Bond Future	111.37	110.8384	111.3745	110.8384	0.00
20/04/2021	2046 On 05-May-22			Bond Future	110.79	110.2074	110.7897	110.2074	0.00
20/04/2021	2050 On 06-May-21			Bond Future	113.40	112.6344	113.4044	112.6344	10,994.00
20/04/2021	2050 On 05-August-21			Bond Future	112.76	111.9099	112.7586	111.9099	7,313.00
20/04/2021	2050 On 04-November-21			Bond Future	114.06	113.1960	114.0611	113.1960	0.00
20/04/2021	2050 On 03-February-22			Bond Future	113.50	112.5716	113.4965	112.5716	0.00
20/04/2021	2050 On 05-May-22			Bond Future	114.78	113.7994	114.7758	113.7994	0.00
20/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	AL37 On 06-May-21			Index Future	787.66	787.6980	787.6620	787.6980	0.00
20/04/2021	AL37 On 05-August-21			Index Future	796.23	795.7810	796.2290	795.7810	0.00
20/04/2021	AL37 On 04-November-21			Index Future	805.32	804.8120	805.3220	804.8120	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
20/04/2021	AL37 On 03-February-22			Index Future	814.86	813.9850	814.8560	813.9850	0.00
20/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
20/04/2021	AL7T On 06-May-21			Index Future	877.73	877.1110	877.7320	877.1110	0.00
20/04/2021	AL7T On 05-August-21			Index Future	887.28	886.1120	887.2770	886.1120	0.00
20/04/2021	AL7T On 04-November-21			Index Future	897.41	896.1670	897.4110	896.1670	0.00
20/04/2021	AL7T On 03-February-22			Index Future	908.04	906.3820	908.0350	906.3820	0.00
20/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
20/04/2021	ALBI On 06-May-21			Index Future	772.80	773.0900	772.8040	773.0900	299.00
20/04/2021	ALBI On 05-August-21			Index Future	781.21	781.0230	781.2090	781.0230	0.00
20/04/2021	ALBI On 04-November-21			Index Future	790.13	789.8860	790.1310	789.8860	0.00
20/04/2021	ALBI On 03-February-22			Index Future	799.49	798.8890	799.4850	798.8890	0.00
20/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
20/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C214 On 28-February-41			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
20/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2021	ES33 On 06-May-21			Bond Future	11.45	75.4384	11.4530	75.4384	350.00
20/04/2021	ES33 On 05-August-21			Bond Future	11.70	76.2405	11.6992	76.2405	0.00
20/04/2021	ES33 On 04-November-21			Bond Future	11.95	73.3412	11.9474	73.3412	0.00
20/04/2021	ES33 On 03-February-22			Bond Future	12.21	74.1958	12.2101	74.1958	0.00
20/04/2021	ES33 On 05-May-22			Bond Future	12.49	71.2287	12.4939	71.2287	0.00
20/04/2021	ES42 On 06-May-21			Bond Future	11.89	74.4243	11.8949	74.4243	4,779.00
20/04/2021	ES42 On 05-August-21			Bond Future	12.13	75.2157	12.1253	75.2157	0.00
20/04/2021	ES42 On 04-November-21			Bond Future	12.36	71.8219	12.3588	71.8219	0.00
20/04/2021	ES42 On 03-February-22			Bond Future	12.60	72.6591	12.5976	72.6591	0.00
20/04/2021	ES42 On 05-May-22			Bond Future	12.86	69.1931	12.8640	69.1931	0.00
20/04/2021	GOVI On 06-May-21			GOVI	763.54	763.7850	763.5440	763.7850	558.00
20/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	848540	85	848540	85	0.00
20/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	848640	85	848640	85	0.00
20/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	848740	85	848740	85	0.00
20/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 05-August-21			GOVI	771.85	771.6230	771.8480	771.6230	430.00
20/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	526980	52	526980	52	0.00
20/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	527080	52	527080	52	0.00
20/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	527180	52	527180	52	0.00
20/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 05-August-21	719.14	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
20/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 04-November-21			GOVI	780.66	780.3790	780.6640	780.3790	0.00
20/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	522440	52	522440	52	0.00
20/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	522540	52	522540	52	0.00
20/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	522640	52	522640	52	0.00
20/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 03-February-22			GOVI	789.91	789.2740	789.9060	789.2740	0.00
20/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	28540	3	28540	3	0.00
20/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	28340	3	28340	3	0.00
20/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	28440	3	28440	3	0.00
20/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
20/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
20/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
20/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2021	IGOV On 06-May-21			Index Future	288.06	287.6730	288.0580	287.6730	897.00
20/04/2021	IGOV On 05-August-21			Index Future	291.26	290.6970	291.2630	290.6970	0.00
20/04/2021	IGOV On 04-November-21			Index Future	294.66	294.0660	294.6600	294.0660	0.00
20/04/2021	IGOV On 03-February-22			Index Future	298.22	297.4880	298.2180	297.4880	0.00
20/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
20/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
20/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
20/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
20/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
20/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2800	90.2900	90.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.46	93.4500	93.4600	93.4500	0.00
20/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.02	93.9900	94.0200	93.9900	0.00
20/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.46	86.4300	86.4600	86.4300	0.00
20/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.04	92.0100	92.0400	92.0100	0.00
20/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.35	80.1900	80.3500	80.1900	0.00
20/04/2021	IS10 On 16-March-26			Interest Rate Swap	76.94	76.7700	76.9400	76.7700	0.00
20/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.42	75.2500	75.4200	75.2500	0.00
20/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.52	77.3500	77.5200	77.3500	0.00
20/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.61	81.4400	81.6100	81.4400	0.00
20/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.18	80.0100	80.1800	80.0100	0.00
20/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.33	82.1500	82.3300	82.1500	0.00
20/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.20	88.0200	88.2000	88.0200	0.00
20/04/2021	IS10 On 20-December-27			Interest Rate Swap	88.67	88.4800	88.6700	88.4800	0.00
20/04/2021	IS10 On 22-March-28			Interest Rate Swap	81.77	81.5700	81.7700	81.5700	0.00
20/04/2021	IS10 On 20-June-28			Interest Rate Swap	89.67	89.4700	89.6700	89.4700	0.00
20/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
20/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3100	3.6900	96.3100	0.00
20/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
20/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2700	3.7300	96.2700	0.00
20/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
20/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.2050	3.7950	96.2050	30,000.00
20/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0100	4.0000	96.0100	0.00
20/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.12	95.8900	4.1200	95.8900	0.00
20/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.51	95.5100	4.5100	95.5100	471.00
20/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.62	95.4000	4.6200	95.4000	0.00
20/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.94	95.0250	4.9400	95.0250	0.00
20/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.10	94.9250	5.0950	94.9250	0.00
20/04/2021	R023 On 06-May-21			Bond Future	4.91	106.2925	4.9066	106.2925	30,418.00
20/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4561	4	4561	4	0.00
20/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4544	4	4544	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4577	5	4577	5	0.00
20/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R023 On 05-August-21			Bond Future	4.99	107.3960	4.9896	107.3960	3,370.00
20/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	700	1	700	1	0.00
20/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	689	1	689	1	0.00
20/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	678	1	678	1	0.00
20/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	223	0	223	0	0.00
20/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	219	0	219	0	0.00
20/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	214	0	214	0	0.00
20/04/2021	R023 On 04-November-21			Bond Future	5.07	104.6966	5.0684	104.6966	0.00
20/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	373	0	373	0	0.00
20/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	366	0	366	0	0.00
20/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	359	0	359	0	0.00
20/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	575	1	575	1	0.00
20/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	569	1	569	1	0.00
20/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	563	1	563	1	0.00
20/04/2021	R023 On 03-February-22			Bond Future	5.15	105.8912	5.1503	105.8912	0.00
20/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	427	0	427	0	0.00
20/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	422	0	422	0	0.00
20/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	433	0	433	0	0.00
20/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	506	1	506	1	0.00
20/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	515	1	515	1	0.00
20/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	510	1	510	1	0.00
20/04/2021	R023 On 05-May-22			Bond Future	5.37	103.1132	5.3673	103.1132	0.00
20/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	736	1	736	1	0.00
20/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	728	1	728	1	0.00
20/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	744	1	744	1	0.00
20/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R035 On 06-May-21			Bond Future	10.56	89.6758	10.5562	89.6758	98,268.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	10741	11	10741	11	0.00
20/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	10687	11	10687	11	0.00
20/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3560	4	3560	4	0.00
20/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	989	1	989	1	600.00
20/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	4074	4	4074	4	600.00
20/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	13626	14	13626	14	0.00
20/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2427	2	2427	2	1,650.00
20/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	8880	9	8880	9	0.00
20/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4984	5	4984	5	0.00
20/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	10795	11	10795	11	0.00
20/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1432	1	1432	1	0.00
20/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	326	0	326	0	500.00
20/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	6256	6	6256	6	0.00
20/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	12907	13	12907	13	0.00
20/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	626	1	626	1	223.00
20/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
20/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	2731	3	2731	3	0.00
20/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	86	0	86	0	1,650.00
20/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2020	2	2020	2	0.00
20/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
20/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1472	1	1472	1	500.00
20/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	3733	4	3733	4	0.00
20/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	2	0	2	0	0.00
20/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	2	0	2	0	0.00
20/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	184	0	184	0	223.00
20/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	12	0	12	0	223.00
20/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	788	1	788	1	0.00
20/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	308	0	308	0	0.00
20/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	412	0	412	0	500.00
20/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	2	0	2	0	0.00
20/04/2021	R035 On 05-August-21			Bond Future	10.77	90.6068	10.7660	90.6068	6,942.00
20/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3540	4	3540	4	0.00
20/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1519	2	1519	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
20/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
20/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
20/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5774	6	5774	6	0.00
20/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
20/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	47472	47	47472	47	0.00
20/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2056	2	2056	2	100.00
20/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	47705	48	47705	48	0.00
20/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	47588	48	47588	48	0.00
20/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3515	4	3515	4	100.00
20/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6454	6	6454	6	0.00
20/04/2021	R035 On 04-November-21			Bond Future	10.98	87.1515	10.9754	87.1515	0.00
20/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	15672	16	15672	16	0.00
20/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	7321	7	7321	7	0.00
20/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2475	2	2475	2	782.00
20/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	10330	10	10330	10	0.00
20/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	10290	10	10290	10	0.00
20/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2222	2	2222	2	400.00
20/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3484	3	3484	3	400.00
20/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4884	5	4884	5	0.00
20/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	10369	10	10369	10	0.00
20/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1504	2	1504	2	0.00
20/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4241	4	4241	4	782.00
20/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7263	7	7263	7	0.00
20/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2726	3	2726	3	782.00
20/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	5720	6	5720	6	0.00
20/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	7749	8	7749	8	0.00
20/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1530	2	1530	2	0.00
20/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1517	2	1517	2	0.00
20/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	448	0	448	0	400.00
20/04/2021	R035 On 03-February-22			Bond Future	11.20	88.1461	11.1964	88.1461	0.00
20/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1363	1	1363	1	683.00
20/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4828	5	4828	5	0.00
20/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1967	2	1967	2	280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	6471	6	6471	6	0.00
20/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	4197	4	4197	4	0.00
20/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	5304	5	5304	5	0.00
20/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	3157	3	3157	3	0.00
20/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4797	5	4797	5	0.00
20/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4766	5	4766	5	0.00
20/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	4625	5	4625	5	0.00
20/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4596	5	4596	5	0.00
20/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4156	4	4156	4	683.00
20/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3360	3	3360	3	280.00
20/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	6525	7	6525	7	683.00
20/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11063	11	11063	11	0.00
20/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4567	5	4567	5	0.00
20/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5203	5	5203	5	280.00
20/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	8924	9	8924	9	0.00
20/04/2021	R035 On 05-May-22			Bond Future	11.43	84.6111	11.4327	84.6111	0.00
20/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	1249	1	1249	1	0.00
20/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	1192	1	1192	1	0.00
20/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	1135	1	1135	1	0.00
20/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R186 On 06-May-21			Bond Future	7.23	118.9464	7.2257	118.9464	107,208.00
20/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	16055	16	16055	16	0.00
20/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	1039	1	1039	1	0.00
20/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	16014	16	16014	16	0.00
20/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15973	16	15973	16	0.00
20/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	2065	2	2065	2	5,000.00
20/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	226	0	226	0	5,000.00
20/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	671	1	671	1	15,177.00
20/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	R186 On 05-August-21			Bond Future	7.40	114.9014	7.3979	114.9014	314.00
20/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	6044	6	6044	6	0.00
20/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	6007	6	6007	6	0.00
20/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5969	6	5969	6	0.00
20/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	422	0	422	0	0.00
20/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	416	0	416	0	0.00
20/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	409	0	409	0	0.00
20/04/2021	R186 On 04-November-21			Bond Future	7.57	116.1952	7.5690	116.1952	0.00
20/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3970	4	3970	4	0.00
20/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3941	4	3941	4	0.00
20/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3912	4	3912	4	0.00
20/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1602	2	1602	2	0.00
20/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1587	2	1587	2	0.00
20/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1573	2	1573	2	0.00
20/04/2021	R186 On 03-February-22			Bond Future	7.75	112.2393	7.7504	112.2393	0.00
20/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1643	2	1643	2	0.00
20/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1660	2	1660	2	0.00
20/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1678	2	1678	2	0.00
20/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3617	4	3617	4	0.00
20/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3643	4	3643	4	0.00
20/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3669	4	3669	4	0.00
20/04/2021	R186 On 05-May-22			Bond Future	7.98	113.4361	7.9771	113.4361	0.00
20/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	1290	1	1290	1	0.00
20/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	1329	1	1329	1	0.00
20/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	1369	1	1369	1	0.00
20/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R197 On 06-May-21			Bond Future	322.16	321.8103	322.1635	321.8103	2,744.00
20/04/2021	R197 On 05-August-21			Bond Future	317.81	317.2528	317.8072	317.2528	252.00
20/04/2021	R197 On 04-November-21			Bond Future	321.48	320.8986	321.4781	320.8986	0.00
20/04/2021	R197 On 03-February-22			Bond Future	317.28	316.5577	317.2834	316.5577	0.00
20/04/2021	R197 On 05-May-22			Bond Future	320.86	320.0095	320.8589	320.0095	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
20/04/2021	R202 On 06-May-21			Bond Future	235.39	236.2860	235.3919	236.2860	7,957.00
20/04/2021	R202 On 05-August-21			Bond Future	233.80	234.5601	233.8015	234.5601	7,533.00
20/04/2021	R202 On 04-November-21			Bond Future	236.50	237.2552	236.5020	237.2552	0.00
20/04/2021	R202 On 03-February-22			Bond Future	235.07	235.7272	235.0682	235.7272	0.00
20/04/2021	R202 On 05-May-22			Bond Future	237.72	238.2982	237.7179	238.2982	0.00
20/04/2021	R209 On 06-May-21			Bond Future	10.49	69.1764	10.4915	69.1764	25,693.00
20/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8990	9	8990	9	0.00
20/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1664	2	1664	2	0.00
20/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5970	6	5970	6	0.00
20/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	751	1	751	1	5,325.00
20/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	4315	4	4315	4	0.00
20/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	8944	9	8944	9	0.00
20/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8898	9	8898	9	0.00
20/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	48	0	48	0	2,150.00
20/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	967	1	967	1	500.00
20/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	143	0	143	0	4,050.00
20/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	3191	3	3191	3	0.00
20/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	357	0	357	0	0.00
20/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	9037	9	9037	9	0.00
20/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	4	0	4	0	8,350.00
20/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	385	0	385	0	3,500.00
20/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3237	3	3237	3	0.00
20/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	4554	4	4554	4	0.00
20/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	4	0	4	0	0.00
20/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	6037	6	6037	6	0.00
20/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	4	0	4	0	0.00
20/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	189	0	189	0	9,150.00
20/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	61	0	61	0	3,750.00
20/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2145	2	2145	2	0.00
20/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1050	1	1050	1	4,250.00
20/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	4	0	4	0	0.00
20/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	1778	2	1778	2	0.00
20/04/2021	R209 On 05-August-21			Bond Future	10.68	69.8946	10.6767	69.8946	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
20/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	7041	7	7041	7	0.00
20/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	7005	7	7005	7	0.00
20/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	7077	7	7077	7	0.00
20/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1191	1	1191	1	0.00
20/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1216	1	1216	1	0.00
20/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1203	1	1203	1	0.00
20/04/2021	R209 On 04-November-21			Bond Future	10.86	67.5408	10.8603	67.5408	2,835.00
20/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1348	1	1348	1	4,750.00
20/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	8323	8	8323	8	0.00
20/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	3179	3	3179	3	0.00
20/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7737	8	7737	8	0.00
20/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	8355	8	8355	8	0.00
20/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	8290	8	8290	8	0.00
20/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1686	2	1686	2	0.00
20/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	1960	2	1960	2	6,500.00
20/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1700	2	1700	2	0.00
20/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1714	2	1714	2	0.00
20/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5169	5	5169	5	7,500.00
20/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9321	9	9321	9	0.00
20/04/2021	R209 On 03-February-22			Bond Future	11.05	68.3117	11.0494	68.3117	0.00
20/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4255	4	4255	4	0.00
20/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4228	4	4228	4	0.00
20/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	4201	4	4201	4	0.00
20/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4357	4	4357	4	0.00
20/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4331	4	4331	4	0.00
20/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4305	4	4305	4	0.00
20/04/2021	R209 On 05-May-22			Bond Future	11.26	65.9005	11.2576	65.9005	0.00
20/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	977	1	977	1	0.00
20/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	876	1	876	1	0.00
20/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	927	1	927	1	0.00
20/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	R210 On 06-May-21			Bond Future	204.59	203.3982	204.5857	203.3982	1,162.00
20/04/2021	R210 On 05-August-21			Bond Future	206.89	205.5608	206.8886	205.5608	1,011.00
20/04/2021	R210 On 04-November-21			Bond Future	206.55	205.1900	206.5454	205.1900	0.00
20/04/2021	R210 On 03-February-22			Bond Future	209.04	207.5790	209.0412	207.5790	0.00
20/04/2021	R210 On 05-May-22			Bond Future	208.61	207.0542	208.6083	207.0542	0.00
20/04/2021	R212 On 06-May-21			Bond Future	172.02	171.9451	172.0158	171.9451	3,405.00
20/04/2021	R212 On 05-August-21			Bond Future	171.63	171.4481	171.6267	171.4481	250.00
20/04/2021	R212 On 04-November-21			Bond Future	173.61	173.4186	173.6092	173.4186	0.00
20/04/2021	R213 On 06-May-21			Bond Future	9.53	85.3910	9.5285	85.3910	9,521.00
20/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	12041	12	12041	12	0.00
20/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11995	12	11995	12	0.00
20/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	12087	12	12087	12	0.00
20/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R213 On 05-August-21			Bond Future	9.72	86.2776	9.7237	86.2776	200.00
20/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	6538	6	6538	6	0.00
20/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	4190	4	4190	4	0.00
20/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6856	7	6856	7	0.00
20/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1981	2	1981	2	0.00
20/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6816	7	6816	7	0.00
20/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6776	7	6776	7	0.00
20/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	975	1	975	1	0.00
20/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	965	1	965	1	0.00
20/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	1962	2	1962	2	0.00
20/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4105	4	4105	4	0.00
20/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	956	1	956	1	0.00
20/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1035	1	1035	1	0.00
20/04/2021	R213 On 04-November-21			Bond Future	9.92	83.7189	9.9197	83.7189	0.00
20/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	7571	7	7571	7	0.00
20/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	7537	7	7537	7	0.00
20/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	7605	8	7605	8	0.00
20/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1640	2	1640	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
20/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1626	2	1626	2	0.00
20/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1612	2	1612	2	0.00
20/04/2021	R213 On 03-February-22			Bond Future	10.13	84.6741	10.1271	84.6741	0.00
20/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	5215	5	5215	5	0.00
20/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1847	2	1847	2	430.00
20/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	4196	4	4196	4	0.00
20/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2953	3	2953	3	0.00
20/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3925	4	3925	4	0.00
20/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2548	2	2548	2	0.00
20/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3459	3	3459	3	0.00
20/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3434	3	3434	3	0.00
20/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1263	1	1263	1	102.00
20/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	3535	3	3535	3	0.00
20/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	1070	1	1070	1	200.00
20/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3484	3	3484	3	0.00
20/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4242	4	4242	4	0.00
20/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4189	4	4189	4	430.00
20/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	6671	7	6671	7	0.00
20/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8444	9	8444	9	0.00
20/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5415	6	5415	6	200.00
20/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9228	9	9228	9	0.00
20/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	2838	3	2838	3	430.00
20/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4296	4	4296	4	0.00
20/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4269	4	4269	4	0.00
20/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	3808	4	3808	4	200.00
20/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	4862	5	4862	5	102.00
20/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3570	4	3570	4	102.00
20/04/2021	R213 On 05-May-22			Bond Future	10.35	82.0478	10.3534	82.0478	0.00
20/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	1406	1	1406	1	0.00
20/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	1455	1	1455	1	0.00
20/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	1358	1	1358	1	0.00
20/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R214 On 06-May-21			Bond Future	10.82	66.3739	10.8158	66.3739	15,600.00
20/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7652	8	7652	8	0.00
20/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	7605	8	7605	8	0.00
20/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	7559	8	7559	8	0.00
20/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	21	0	21	0	0.00
20/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	20	0	20	0	0.00
20/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	19	0	19	0	0.00
20/04/2021	R214 On 05-August-21			Bond Future	11.00	67.0630	10.9975	67.0630	0.00
20/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6813	7	6813	7	0.00
20/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6848	7	6848	7	0.00
20/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6778	7	6778	7	0.00
20/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1415	1	1415	1	0.00
20/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1443	1	1443	1	0.00
20/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1429	1	1429	1	0.00
20/04/2021	R214 On 04-November-21			Bond Future	11.18	64.5403	11.1776	64.5403	0.00
20/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	8410	8	8410	8	0.00
20/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	8378	8	8378	8	0.00
20/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	8346	8	8346	8	0.00
20/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1870	2	1870	2	0.00
20/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1842	2	1842	2	0.00
20/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1856	2	1856	2	0.00
20/04/2021	R214 On 03-February-22			Bond Future	11.37	65.2768	11.3661	65.2768	0.00
20/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4490	4	4490	4	0.00
20/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4462	4	4462	4	0.00
20/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4517	5	4517	5	0.00
20/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4334	4	4334	4	0.00
20/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4308	4	4308	4	0.00
20/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4283	4	4283	4	0.00
20/04/2021	R214 On 05-May-22			Bond Future	11.57	62.6955	11.5655	62.6955	0.00
20/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	899	1	899	1	0.00
20/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	848	1	848	1	0.00
20/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	950	1	950	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
20/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R248 On 06-May-21			Bond Future	10.85	83.6239	10.8460	83.6239	135,246.00
20/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	9804	10	9804	10	0.00
20/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	9747	10	9747	10	0.00
20/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1778	2	1778	2	1,030.00
20/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	4239	4	4239	4	1,030.00
20/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	9862	10	9862	10	0.00
20/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	177	0	177	0	0.00
20/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1407	2	1407	2	0.00
20/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	1743	2	1743	2	0.00
20/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	10	0	10	0	0.00
20/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	5136	5	5136	5	0.00
20/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	368	0	368	0	0.00
20/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	11	0	11	0	0.00
20/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1385	1	1385	1	0.00
20/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	11	0	11	0	0.00
20/04/2021	R248 On 05-August-21			Bond Future	11.03	84.4921	11.0291	84.4921	33,140.00
20/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	2094	2	2094	2	1,000.00
20/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	10236	10	10236	10	0.00
20/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	945	1	945	1	0.00
20/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	10282	10	10282	10	0.00
20/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4439	4	4439	4	1,000.00
20/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1572	2	1572	2	1,300.00
20/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	3339	3	3339	3	1,300.00
20/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2379	2	2379	2	0.00
20/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	10328	10	10328	10	0.00
20/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	904	1	904	1	0.00
20/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	893	1	893	1	0.00
20/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	5521	5	5521	5	0.00
20/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4263	4	4263	4	0.00
20/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	5999	6	5999	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
20/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3246	3	3246	3	0.00
20/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	883	1	883	1	0.00
20/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	7040	7	7040	7	0.00
20/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	8853	9	8853	9	0.00
20/04/2021	R248 On 04-November-21			Bond Future	11.21	81.0310	11.2107	81.0310	0.00
20/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	11480	12	11480	12	0.00
20/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	11439	12	11439	12	0.00
20/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	11521	12	11521	12	0.00
20/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1520	2	1520	2	0.00
20/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1546	2	1546	2	0.00
20/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1533	2	1533	2	0.00
20/04/2021	R248 On 03-February-22			Bond Future	11.40	81.9559	11.4012	81.9559	0.00
20/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5366	5	5366	5	0.00
20/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5332	5	5332	5	0.00
20/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5298	5	5298	5	0.00
20/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	4777	5	4777	5	0.00
20/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	4840	5	4840	5	0.00
20/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	4809	5	4809	5	0.00
20/04/2021	R248 On 05-May-22			Bond Future	11.60	78.4178	11.6029	78.4178	0.00
20/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	1320	1	1320	1	0.00
20/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	1195	1	1195	1	0.00
20/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	1258	1	1258	1	0.00
20/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
20/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00