



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](http://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
26/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	2025 On 06-May-21			Bond Future	152.18	152.1748	152.1834	152.1748	3,992.00
26/04/2021	2025 On 05-August-21			Bond Future	152.36	152.3564	152.3641	152.3564	1,697.00
26/04/2021	2025 On 04-November-21			Bond Future	154.12	154.1138	154.1212	154.1138	0.00
26/04/2021	2025 On 03-February-22			Bond Future	154.43	154.4208	154.4281	154.4208	0.00
26/04/2021	2025 On 05-May-22			Bond Future	156.17	156.1630	156.1705	156.1630	0.00
26/04/2021	2029 On 06-May-21			Bond Future	111.29	111.3655	111.2941	111.3655	1,540.00
26/04/2021	2029 On 05-August-21			Bond Future	112.54	112.6152	112.5424	112.6152	2,801.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	2029 On 04-November-21			Bond Future	112.69	112.7669	112.6929	112.7669	0.00
26/04/2021	2029 On 03-February-22			Bond Future	114.05	114.1281	114.0531	114.1281	0.00
26/04/2021	2029 On 05-May-22			Bond Future	114.17	114.2447	114.1690	114.2447	0.00
26/04/2021	2030 On 06-May-21			Bond Future	9.16	95.1375	9.1601	95.1375	77,838.00
26/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	13081	13	13081	13	0.00
26/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	397	0	397	0	0.00
26/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	11	0	11	0	0.00
26/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	265	0	265	0	0.00
26/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	170	0	170	0	300.00
26/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1052	1	1052	1	0.00
26/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8407	8	8407	8	0.00
26/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	13035	13	13035	13	0.00
26/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	12989	13	12989	13	0.00
26/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	319	0	319	0	0.00
26/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	488	1	488	1	0.00
26/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1150	1	1150	1	0.00
26/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1512	2	1512	2	0.00
26/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1218	1	1218	1	300.00
26/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9449	9	9449	9	0.00
26/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4202	4	4202	4	0.00
26/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	700.00
26/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4824	5	4824	5	0.00
26/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	843	1	843	1	0.00
26/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	15	0	15	0	0.00
26/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	900	1	900	1	0.00
26/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
26/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	599	1	599	1	0.00
26/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	643	1	643	1	0.00
26/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1399	2	1399	2	5,000.00
26/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	714	1	714	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
26/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	7056	7	7056	7	0.00
26/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	30	0	30	0	700.00
26/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	1805	2	1805	2	2,500.00
26/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	446	1	446	1	0.00
26/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2410	3	2410	3	0.00
26/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	1983	2	1983	2	0.00
26/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1595	2	1595	2	2,500.00
26/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4682	5	4682	5	0.00
26/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2030 On 05-August-21			Bond Future	9.37	92.1760	9.3671	92.1760	81,696.00
26/04/2021	2030 On 05-August-21	8.50	Call	Bond Future	812	1	812	1	5,000.00
26/04/2021	2030 On 05-August-21	9.50	Call	Bond Future	2968	3	2968	3	0.00
26/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3780	4	3780	4	0.00
26/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5844	6	5844	6	0.00
26/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	190	0	190	0	200.00
26/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1573	2	1573	2	600.00
26/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6351	6	6351	6	0.00
26/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1336	1	1336	1	479.00
26/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5258	5	5258	5	0.00
26/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1245	1	1245	1	200.00
26/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2820	3	2820	3	600.00
26/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13528	13	13528	13	0.00
26/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6311	6	6311	6	0.00
26/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6272	6	6272	6	0.00
26/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	794	1	794	1	0.00
26/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	783	1	783	1	0.00
26/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	42	0	42	0	600.00
26/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	9906	10	9906	10	0.00
26/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	924	1	924	1	200.00
26/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4525	5	4525	5	0.00
26/04/2021	2030 On 05-August-21	8.50	Put	Bond Future	5710	6	5710	6	0.00
26/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	773	1	773	1	0.00
26/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2368	2	2368	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
26/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	3888	4	3888	4	0.00
26/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1718	2	1718	2	479.00
26/04/2021	2030 On 05-August-21	9.50	Put	Bond Future	2245	2	2245	2	5,000.00
26/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4332	4	4332	4	0.00
26/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1105	1	1105	1	479.00
26/04/2021	2030 On 04-November-21			Bond Future	9.56	93.2178	9.5637	93.2178	0.00
26/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4305	4	4305	4	1,102.00
26/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1553	2	1553	2	300.00
26/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9855	10	9855	10	0.00
26/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6755	7	6755	7	0.00
26/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6685	7	6685	7	0.00
26/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2414	2	2414	2	1,102.00
26/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9154	9	9154	9	0.00
26/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6720	7	6720	7	0.00
26/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	865	1	865	1	300.00
26/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	5877	6	5877	6	0.00
26/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	591	1	591	1	300.00
26/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1445	2	1445	2	0.00
26/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1459	2	1459	2	0.00
26/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8048	8	8048	8	0.00
26/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1431	2	1431	2	0.00
26/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4364	4	4364	4	0.00
26/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	725	1	725	1	1,102.00
26/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2549	3	2549	3	0.00
26/04/2021	2030 On 03-February-22			Bond Future	9.77	90.3174	9.7728	90.3174	0.00
26/04/2021	2030 On 03-February-22	10.85	Call	Bond Future	6943	7	6943	7	0.00
26/04/2021	2030 On 03-February-22	9.60	Call	Bond Future	3115	3	3115	3	1,000.00
26/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3577	3	3577	3	0.00
26/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2709	3	2709	3	0.00
26/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2732	3	2732	3	0.00
26/04/2021	2030 On 03-February-22	8.85	Call	Bond Future	1558	2	1558	2	1,000.00
26/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2756	3	2756	3	0.00
26/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	962	1	962	1	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2529	2	2529	2	0.00
26/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4722	5	4722	5	101.00
26/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4424	5	4424	5	0.00
26/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8394	9	8394	9	0.00
26/04/2021	2030 On 03-February-22	8.85	Put	Bond Future	6434	7	6434	7	0.00
26/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4453	5	4453	5	0.00
26/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4482	5	4482	5	0.00
26/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3540	4	3540	4	101.00
26/04/2021	2030 On 03-February-22	10.85	Put	Bond Future	1648	2	1648	2	1,000.00
26/04/2021	2030 On 03-February-22	9.60	Put	Bond Future	4004	4	4004	4	0.00
26/04/2021	2030 On 05-May-22			Bond Future	10.01	91.3138	10.0140	91.3138	0.00
26/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	862	1	862	1	0.00
26/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	910	1	910	1	0.00
26/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	959	1	959	1	0.00
26/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2032 On 06-May-21			Bond Future	9.97	89.4699	9.9701	89.4699	76,220.00
26/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	11746	12	11746	12	0.00
26/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	11696	12	11696	12	0.00
26/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2403	2	2403	2	736.00
26/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	11795	12	11795	12	0.00
26/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13987	14	13987	14	0.00
26/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
26/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	264	0	264	0	0.00
26/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2032 On 05-August-21			Bond Future	10.18	90.4515	10.1790	90.4515	107,369.00
26/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7351	7	7351	7	0.00
26/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7393	7	7393	7	0.00
26/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7435	7	7435	7	0.00
26/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	814	1	814	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
26/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	825	1	825	1	0.00
26/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	836	1	836	1	0.00
26/04/2021	2032 On 04-November-21			Bond Future	10.39	87.3277	10.3876	87.3277	21.00
26/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12835	13	12835	13	0.00
26/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8445	8	8445	8	0.00
26/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1387	1	1387	1	700.00
26/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8370	8	8370	8	0.00
26/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8408	8	8408	8	0.00
26/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2362	2	2362	2	700.00
26/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1346	1	1346	1	0.00
26/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1359	1	1359	1	0.00
26/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1372	1	1372	1	0.00
26/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7694	8	7694	8	0.00
26/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	424	0	424	0	700.00
26/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5613	6	5613	6	0.00
26/04/2021	2032 On 03-February-22			Bond Future	10.60	88.3621	10.6044	88.3621	0.00
26/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3399	3	3399	3	0.00
26/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	5141	5	5141	5	0.00
26/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1105	1	1105	1	97.00
26/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	865	1	865	1	198.00
26/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3637	4	3637	4	0.00
26/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2877	3	2877	3	0.00
26/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3664	4	3664	4	0.00
26/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1713	2	1713	2	400.00
26/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2148	2	2148	2	0.00
26/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4250	4	4250	4	0.00
26/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3583	4	3583	4	0.00
26/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3610	4	3610	4	0.00
26/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4579	5	4579	5	0.00
26/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4608	5	4608	5	0.00
26/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4521	5	4521	5	198.00
26/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	3944	4	3944	4	97.00
26/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6684	7	6684	7	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	10936	11	10936	11	0.00
26/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	4818	5	4818	5	400.00
26/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	7622	8	7622	8	0.00
26/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5490	6	5490	6	97.00
26/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9720	10	9720	10	0.00
26/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4550	5	4550	5	0.00
26/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3263	3	3263	3	400.00
26/04/2021	2032 On 05-May-22			Bond Future	10.85	85.1923	10.8468	85.1923	0.00
26/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	1023	1	1023	1	0.00
26/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	918	1	918	1	0.00
26/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	970	1	970	1	0.00
26/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2033 On 06-May-21			Bond Future	104.94	104.6032	104.9367	104.6032	1,149.00
26/04/2021	2033 On 05-August-21			Bond Future	106.11	105.7771	106.1137	105.7771	9,377.00
26/04/2021	2033 On 04-November-21			Bond Future	106.12	105.7756	106.1159	105.7756	0.00
26/04/2021	2033 On 03-February-22			Bond Future	107.40	107.0525	107.3966	107.0525	0.00
26/04/2021	2033 On 05-May-22			Bond Future	107.36	107.0091	107.3573	107.0091	0.00
26/04/2021	2037 On 06-May-21			Bond Future	10.90	84.3319	10.8962	84.3319	57,725.00
26/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	9084	9	9084	9	0.00
26/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	9030	9	9030	9	0.00
26/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8977	9	8977	9	0.00
26/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	1	0	1	0	0.00
26/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	1	0	1	0	0.00
26/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	1	0	1	0	0.00
26/04/2021	2037 On 05-August-21			Bond Future	11.11	81.0016	11.1130	81.0016	111,466.00
26/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7775	8	7775	8	0.00
26/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7859	8	7859	8	0.00
26/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7817	8	7817	8	0.00
26/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1073	1	1073	1	0.00
26/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1061	1	1061	1	0.00
26/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1048	1	1048	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
26/04/2021	2037 On 04-November-21			Bond Future	11.32	81.9173	11.3179	81.9173	0.00
26/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9802	10	9802	10	0.00
26/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9764	10	9764	10	0.00
26/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7852	8	7852	8	0.00
26/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	4856	5	4856	5	600.00
26/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	9841	10	9841	10	0.00
26/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1422	1	1422	1	0.00
26/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2213	2	2213	2	600.00
26/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3822	4	3822	4	0.00
26/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1434	1	1434	1	0.00
26/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1409	1	1409	1	0.00
26/04/2021	2037 On 03-February-22			Bond Future	11.53	78.6329	11.5342	78.6329	0.00
26/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4415	4	4415	4	0.00
26/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4385	4	4385	4	0.00
26/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4356	4	4356	4	0.00
26/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4795	5	4795	5	0.00
26/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4855	5	4855	5	0.00
26/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4824	5	4824	5	0.00
26/04/2021	2037 On 05-May-22			Bond Future	11.77	79.5001	11.7731	79.5001	0.00
26/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	381	0	381	0	0.00
26/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	267	0	267	0	0.00
26/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	324	0	324	0	0.00
26/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2038 On 06-May-21			Bond Future	118.52	118.6665	118.5229	118.6665	7,710.00
26/04/2021	2038 On 05-August-21			Bond Future	118.14	118.2813	118.1354	118.2813	6,119.00
26/04/2021	2038 On 04-November-21			Bond Future	119.50	119.6459	119.4980	119.6459	0.00
26/04/2021	2038 On 03-February-22			Bond Future	119.19	119.3427	119.1929	119.3427	0.00
26/04/2021	2038 On 05-May-22			Bond Future	120.54	120.6888	120.5374	120.6888	0.00
26/04/2021	2040 On 06-May-21			Bond Future	11.05	86.2908	11.0457	86.2908	42,283.00
26/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8668	9	8668	9	0.00
26/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8611	8	8611	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
26/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13799	14	13799	14	0.00
26/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	545	1	545	1	300.00
26/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	3697	4	3697	4	300.00
26/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8725	9	8725	9	0.00
26/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	2	0	2	0	0.00
26/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2040	2	2040	2	0.00
26/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	170	0	170	0	0.00
26/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
26/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	2	0	2	0	0.00
26/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	2	0	2	0	0.00
26/04/2021	2040 On 05-August-21			Bond Future	11.26	82.7316	11.2590	82.7316	64,101.00
26/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4574	5	4574	5	900.00
26/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	19008	19	19008	19	0.00
26/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8563	9	8563	9	0.00
26/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2811	3	2811	3	900.00
26/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8519	8	8519	8	0.00
26/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8475	8	8475	8	0.00
26/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1012	1	1012	1	0.00
26/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4215	4	4215	4	0.00
26/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1037	1	1037	1	0.00
26/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	32	0	32	0	900.00
26/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1025	1	1025	1	0.00
26/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2681	3	2681	3	0.00
26/04/2021	2040 On 04-November-21			Bond Future	11.46	83.6669	11.4603	83.6669	0.00
26/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10113	10	10113	10	0.00
26/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10073	10	10073	10	0.00
26/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10033	10	10033	10	0.00
26/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1599	2	1599	2	0.00
26/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1585	2	1585	2	0.00
26/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1572	2	1572	2	0.00
26/04/2021	2040 On 03-February-22			Bond Future	11.67	80.1531	11.6727	80.1531	0.00
26/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4579	5	4579	5	0.00
26/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4549	5	4549	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
26/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4610	5	4610	5	0.00
26/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5195	5	5195	5	0.00
26/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5162	5	5162	5	0.00
26/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5130	5	5130	5	0.00
26/04/2021	2040 On 05-May-22			Bond Future	11.91	81.0368	11.9064	81.0368	0.00
26/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	22	0	22	0	0.00
26/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	0	0	0	0.00
26/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	82	0	82	0	0.00
26/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	39	0	39	0	0.00
26/04/2021	2044 On 06-May-21			Bond Future	11.09	82.9867	11.0947	82.9867	50,132.00
26/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8498	8	8498	8	0.00
26/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	251	0	251	0	3,100.00
26/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	5296	5	5296	5	0.00
26/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2236	2	2236	2	3,100.00
26/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8441	8	8441	8	0.00
26/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8384	8	8384	8	0.00
26/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	2484	3	2484	3	0.00
26/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	4650	5	4650	5	0.00
26/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1181	1	1181	1	0.00
26/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8781	9	8781	9	0.00
26/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	2	0	2	0	3,100.00
26/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	89	0	89	0	3,100.00
26/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	425	1	425	1	3,100.00
26/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	3	0	3	0	0.00
26/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	2	0	2	0	0.00
26/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	54	0	54	0	0.00
26/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	509	1	509	1	0.00
26/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1144	1	1144	1	3,100.00
26/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	2	0	2	0	0.00
26/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3050	3	3050	3	0.00
26/04/2021	2044 On 05-August-21			Bond Future	11.30	79.5165	11.2993	79.5165	29,301.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	8886	9	8886	9	0.00
26/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	8842	9	8842	9	0.00
26/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	8930	9	8930	9	0.00
26/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	933	1	933	1	0.00
26/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	945	1	945	1	0.00
26/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	956	1	956	1	0.00
26/04/2021	2044 On 04-November-21			Bond Future	11.49	80.4155	11.4921	80.4155	0.00
26/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	9920	10	9920	10	0.00
26/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	9959	10	9959	10	0.00
26/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	9999	10	9999	10	0.00
26/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1640	2	1640	2	0.00
26/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1654	2	1654	2	0.00
26/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1668	2	1668	2	0.00
26/04/2021	2044 On 03-February-22			Bond Future	11.70	76.9882	11.6954	76.9882	0.00
26/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4638	5	4638	5	0.00
26/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4575	5	4575	5	0.00
26/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4607	5	4607	5	0.00
26/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5212	5	5212	5	0.00
26/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5245	5	5245	5	0.00
26/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5179	5	5179	5	0.00
26/04/2021	2044 On 05-May-22			Bond Future	11.92	77.8372	11.9187	77.8372	0.00
26/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	69	0	69	0	0.00
26/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
26/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	8	0	8	0	0.00
26/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	53	0	53	0	0.00
26/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
26/04/2021	2046 On 06-May-21			Bond Future	107.84	107.8232	107.8352	107.8232	14,973.00
26/04/2021	2046 On 05-August-21			Bond Future	109.04	109.0333	109.0447	109.0333	13,135.00
26/04/2021	2046 On 04-November-21			Bond Future	108.50	108.4882	108.4995	108.4882	0.00
26/04/2021	2046 On 03-February-22			Bond Future	109.81	109.7980	109.8093	109.7980	0.00
26/04/2021	2046 On 05-May-22			Bond Future	109.21	109.1965	109.2079	109.1965	0.00
26/04/2021	2050 On 06-May-21			Bond Future	111.06	111.0463	111.0588	111.0463	10,941.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	2050 On 05-August-21			Bond Future	110.38	110.3698	110.3819	110.3698	9,170.00
26/04/2021	2050 On 04-November-21			Bond Future	111.65	111.6430	111.6547	111.6430	0.00
26/04/2021	2050 On 03-February-22			Bond Future	111.06	111.0482	111.0599	111.0482	0.00
26/04/2021	2050 On 05-May-22			Bond Future	112.31	112.3008	112.3127	112.3008	0.00
26/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	AL37 On 06-May-21			Index Future	786.58	785.7190	786.5840	785.7190	0.00
26/04/2021	AL37 On 05-August-21			Index Future	795.11	794.2510	795.1110	794.2510	0.00
26/04/2021	AL37 On 04-November-21			Index Future	804.18	803.3160	804.1800	803.3160	0.00
26/04/2021	AL37 On 03-February-22			Index Future	813.69	812.8210	813.6910	812.8210	0.00
26/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
26/04/2021	AL7T On 06-May-21			Index Future	873.86	871.9720	873.8620	871.9720	0.00
26/04/2021	AL7T On 05-August-21			Index Future	883.34	881.4400	883.3350	881.4400	0.00
26/04/2021	AL7T On 04-November-21			Index Future	893.41	891.5000	893.4100	891.5000	0.00
26/04/2021	AL7T On 03-February-22			Index Future	903.98	902.0490	903.9770	902.0490	0.00
26/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
26/04/2021	ALBI On 06-May-21			Index Future	767.52	766.3080	767.5200	766.3080	279.00
26/04/2021	ALBI On 05-August-21			Index Future	775.84	774.6290	775.8400	774.6290	134.00
26/04/2021	ALBI On 04-November-21			Index Future	784.69	783.4700	784.6890	783.4700	0.00
26/04/2021	ALBI On 03-February-22			Index Future	793.97	792.7410	793.9700	792.7410	0.00
26/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
26/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2021	ES33 On 06-May-21			Bond Future	11.59	74.5388	11.5901	74.5388	0.00
26/04/2021	ES33 On 05-August-21			Bond Future	11.84	75.3752	11.8428	75.3752	350.00
26/04/2021	ES33 On 04-November-21			Bond Future	12.10	72.4687	12.0974	72.4687	0.00
26/04/2021	ES33 On 03-February-22			Bond Future	12.37	73.3442	12.3669	73.3442	0.00
26/04/2021	ES33 On 05-May-22			Bond Future	12.66	70.3944	12.6577	70.3944	0.00
26/04/2021	ES42 On 06-May-21			Bond Future	12.05	73.3451	12.0533	73.3451	0.00
26/04/2021	ES42 On 05-August-21			Bond Future	12.29	74.1682	12.2912	74.1682	4,779.00
26/04/2021	ES42 On 04-November-21			Bond Future	12.53	70.7656	12.5325	70.7656	0.00
26/04/2021	ES42 On 03-February-22			Bond Future	12.78	71.6210	12.7793	71.6210	0.00
26/04/2021	ES42 On 05-May-22			Bond Future	13.05	68.1701	13.0543	68.1701	0.00
26/04/2021	GOVI On 06-May-21			GOVI	758.50	757.2880	758.5030	757.2880	67.00
26/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	798130	79	798130	79	0.00
26/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	798230	79	798230	79	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
26/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	798330	79	798330	79	0.00
26/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 05-August-21			GOVI	766.73	765.5110	766.7250	765.5110	928.00
26/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	475750	46	475750	46	0.00
26/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	475850	46	475850	46	0.00
26/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	475950	46	475950	46	0.00
26/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 04-November-21			GOVI	775.47	774.2480	775.4700	774.2480	0.00
26/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	470500	46	470500	46	0.00
26/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	470700	46	470700	46	0.00
26/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	470600	46	470600	46	0.00
26/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 03-February-22			GOVI	784.64	783.4090	784.6420	783.4090	0.00
26/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	81180	9	81180	9	0.00
26/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	80980	9	80980	9	0.00
26/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	81080	9	81080	9	0.00
26/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
26/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
26/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
26/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
26/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
26/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
26/04/2021	IGOV On 06-May-21			Index Future	286.45	286.6050	286.4480	286.6050	401.00
26/04/2021	IGOV On 05-August-21			Index Future	289.63	289.7880	289.6250	289.7880	497.00
26/04/2021	IGOV On 04-November-21			Index Future	293.00	293.1660	292.9980	293.1660	0.00
26/04/2021	IGOV On 03-February-22			Index Future	296.53	296.7050	296.5330	296.7050	0.00
26/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
26/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
26/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
26/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.6900	90.6900	90.6900	51.00
26/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1100	90.1100	90.1100	0.00
26/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.25	90.2500	90.2500	90.2500	0.00
26/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.40	93.4100	93.4000	93.4100	0.00
26/04/2021	IS05 On 20-December-22			Interest Rate Swap	93.93	93.9500	93.9300	93.9500	0.00
26/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.36	86.3900	86.3600	86.3900	0.00
26/04/2021	IS05 On 20-June-23			Interest Rate Swap	91.92	91.9700	91.9200	91.9700	0.00
26/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.32	80.6000	80.3200	80.6000	0.00
26/04/2021	IS10 On 16-March-26			Interest Rate Swap	76.94	77.2300	76.9400	77.2300	0.00
26/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.45	75.7500	75.4500	75.7500	0.00
26/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.58	77.8900	77.5800	77.8900	0.00
26/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.69	82.0100	81.6900	82.0100	0.00
26/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.29	80.6200	80.2900	80.6200	0.00
26/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.48	82.8000	82.4800	82.8000	0.00
26/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.40	88.7100	88.4000	88.7100	0.00
26/04/2021	IS10 On 20-December-27			Interest Rate Swap	88.92	89.2100	88.9200	89.2100	0.00
26/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.06	82.3500	82.0600	82.3500	0.00
26/04/2021	IS10 On 20-June-28			Interest Rate Swap	89.99	90.2700	89.9900	90.2700	0.00
26/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
26/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
26/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.70	96.3000	3.7000	96.3000	0.00
26/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.71	96.2800	3.7100	96.2800	0.00
26/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.2650	3.7250	96.2650	30,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.78	96.2100	3.7800	96.2100	0.00
26/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1100	3.8800	96.1100	0.00
26/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.03	95.9650	4.0250	95.9650	0.00
26/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.38	95.6200	4.3750	95.6200	471.00
26/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.54	95.4600	4.5400	95.4600	0.00
26/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.89	95.1350	4.8850	95.1350	0.00
26/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.06	94.9650	5.0550	94.9650	0.00
26/04/2021	R023 On 06-May-21			Bond Future	4.67	106.7404	4.6692	106.7404	28,172.00
26/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4981	5	4981	5	0.00
26/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4964	5	4964	5	0.00
26/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4997	5	4997	5	0.00
26/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R023 On 05-August-21			Bond Future	4.71	107.9114	4.7140	107.9114	12,562.00
26/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	955	1	955	1	0.00
26/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	942	1	942	1	0.00
26/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	928	1	928	1	0.00
26/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	53	0	53	0	0.00
26/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	52	0	52	0	0.00
26/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	50	0	50	0	0.00
26/04/2021	R023 On 04-November-21			Bond Future	4.74	105.2218	4.7392	105.2218	0.00
26/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	509	0	509	0	0.00
26/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	500	0	500	0	0.00
26/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	492	0	492	0	0.00
26/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	285	0	285	0	0.00
26/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	281	0	281	0	0.00
26/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	276	0	276	0	0.00
26/04/2021	R023 On 03-February-22			Bond Future	4.74	106.4676	4.7399	106.4676	0.00
26/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	626	1	626	1	0.00
26/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	619	1	619	1	0.00
26/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	633	1	633	1	0.00
26/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	279	0	279	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
26/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	286	0	286	0	0.00
26/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	283	0	283	0	0.00
26/04/2021	R023 On 05-May-22			Bond Future	4.82	103.7343	4.8249	103.7343	0.00
26/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	1168	1	1168	1	0.00
26/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	1160	1	1160	1	0.00
26/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	1176	1	1176	1	0.00
26/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 06-May-21			Bond Future	10.70	88.6448	10.6959	88.6448	69,719.00
26/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9831	10	9831	10	0.00
26/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9777	10	9777	10	0.00
26/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2574	3	2574	3	0.00
26/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	378	0	378	0	600.00
26/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3085	3	3085	3	600.00
26/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12718	13	12718	13	0.00
26/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1502	2	1502	2	1,650.00
26/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7963	8	7963	8	0.00
26/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4004	4	4004	4	0.00
26/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9885	10	9885	10	0.00
26/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	678	1	678	1	0.00
26/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	60	0	60	0	500.00
26/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5301	5	5301	5	0.00
26/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11999	12	11999	12	0.00
26/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	180	0	180	0	223.00
26/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
26/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3193	3	3193	3	0.00
26/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	38	0	38	0	1,650.00
26/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2317	2	2317	2	0.00
26/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
26/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1627	2	1627	2	500.00
26/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	4374	4	4374	4	0.00
26/04/2021	R035 On 06-May-21	12.35	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
26/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	112	0	112	0	223.00
26/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	2	0	2	0	223.00
26/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	770	1	770	1	0.00
26/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	227	0	227	0	0.00
26/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	334	0	334	0	500.00
26/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 05-August-21			Bond Future	10.91	89.6173	10.9121	89.6173	59,655.00
26/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2815	3	2815	3	0.00
26/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1053	1	1053	1	100.00
26/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4918	5	4918	5	0.00
26/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	48393	48	48393	48	0.00
26/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2122	2	2122	2	100.00
26/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	48510	49	48510	49	0.00
26/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	48626	49	48626	49	0.00
26/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3711	4	3711	4	100.00
26/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6909	7	6909	7	0.00
26/04/2021	R035 On 04-November-21			Bond Future	11.13	86.1538	11.1278	86.1538	0.00
26/04/2021	R035 On 04-November-21	11.20	Call	Bond Future	4476	4	4476	4	0.00
26/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14704	15	14704	15	0.00
26/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6436	6	6436	6	0.00
26/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	1900	2	1900	2	782.00
26/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9381	9	9381	9	0.00
26/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9342	9	9342	9	0.00
26/04/2021	R035 On 04-November-21	10.60	Call	Bond Future	2754	3	2754	3	0.00
26/04/2021	R035 On 04-November-21	10.11	Call	Bond Future	1660	2	1660	2	350.00
26/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1680	2	1680	2	400.00
26/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2805	3	2805	3	400.00
26/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9420	9	9420	9	0.00
26/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4099	4	4099	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
26/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4390	4	4390	4	782.00
26/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7621	8	7621	8	0.00
26/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1488	2	1488	2	0.00
26/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2774	3	2774	3	782.00
26/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	5975	6	5975	6	0.00
26/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8140	8	8140	8	0.00
26/04/2021	R035 On 04-November-21	10.60	Put	Bond Future	6052	6	6052	6	350.00
26/04/2021	R035 On 04-November-21	10.11	Put	Bond Future	8188	8	8188	8	0.00
26/04/2021	R035 On 04-November-21	11.20	Put	Bond Future	4039	4	4039	4	350.00
26/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1515	2	1515	2	0.00
26/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1502	2	1502	2	0.00
26/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	414	0	414	0	400.00
26/04/2021	R035 On 03-February-22			Bond Future	11.36	87.1741	11.3556	87.1741	0.00
26/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1074	1	1074	1	683.00
26/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4208	4	4208	4	0.00
26/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1594	2	1594	2	280.00
26/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	5761	6	5761	6	0.00
26/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	3619	4	3619	4	0.00
26/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4656	5	4656	5	0.00
26/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4150	4	4150	4	0.00
26/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2663	3	2663	3	0.00
26/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4179	4	4179	4	0.00
26/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4924	5	4924	5	0.00
26/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	4955	5	4955	5	0.00
26/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4454	5	4454	5	683.00
26/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3596	4	3596	4	280.00
26/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	6976	7	6976	7	683.00
26/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11719	12	11719	12	0.00
26/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4894	5	4894	5	0.00
26/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5571	6	5571	6	280.00
26/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	9497	10	9497	10	0.00
26/04/2021	R035 On 05-May-22			Bond Future	11.60	83.6600	11.5985	83.6600	0.00
26/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	294	0	294	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
26/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	237	0	237	0	0.00
26/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	180	0	180	0	0.00
26/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R186 On 06-May-21			Bond Future	7.26	118.6760	7.2571	118.6760	61,026.00
26/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15899	16	15899	16	0.00
26/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	733	1	733	1	0.00
26/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15858	16	15858	16	0.00
26/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15817	16	15817	16	0.00
26/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1798	2	1798	2	5,000.00
26/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	115	0	115	0	5,000.00
26/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	521	1	521	1	15,177.00
26/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R186 On 05-August-21			Bond Future	7.43	114.6962	7.4324	114.6962	64,200.00
26/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5782	6	5782	6	0.00
26/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5743	6	5743	6	0.00
26/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5705	6	5705	6	0.00
26/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	320	0	320	0	0.00
26/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	314	0	314	0	0.00
26/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	308	0	308	0	0.00
26/04/2021	R186 On 04-November-21			Bond Future	7.61	115.9921	7.6061	115.9921	0.00
26/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3673	4	3673	4	0.00
26/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3643	4	3643	4	0.00
26/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3614	4	3614	4	0.00
26/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1470	2	1470	2	0.00
26/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1456	2	1456	2	0.00
26/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1442	1	1442	1	0.00
26/04/2021	R186 On 03-February-22			Bond Future	7.79	112.0826	7.7903	112.0826	0.00
26/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1475	1	1475	1	0.00
26/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1491	1	1491	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
26/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1508	1	1508	1	0.00
26/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3617	4	3617	4	0.00
26/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3644	4	3644	4	0.00
26/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3671	4	3671	4	0.00
26/04/2021	R186 On 05-May-22			Bond Future	8.02	113.3196	8.0196	113.3196	0.00
26/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	1119	1	1119	1	0.00
26/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	1159	1	1159	1	0.00
26/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	1198	1	1198	1	0.00
26/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R197 On 06-May-21			Bond Future	322.25	322.2370	322.2492	322.2370	2,744.00
26/04/2021	R197 On 05-August-21			Bond Future	317.88	317.8703	317.8808	317.8703	970.00
26/04/2021	R197 On 04-November-21			Bond Future	321.55	321.5371	321.5468	321.5371	0.00
26/04/2021	R197 On 03-February-22			Bond Future	317.35	317.3394	317.3487	317.3394	0.00
26/04/2021	R197 On 05-May-22			Bond Future	320.93	320.9183	320.9282	320.9183	0.00
26/04/2021	R202 On 06-May-21			Bond Future	234.17	235.5399	234.1657	235.5399	7,827.00
26/04/2021	R202 On 05-August-21			Bond Future	232.55	233.9431	232.5521	233.9431	9,202.00
26/04/2021	R202 On 04-November-21			Bond Future	235.23	236.6414	235.2340	236.6414	0.00
26/04/2021	R202 On 03-February-22			Bond Future	233.78	235.2067	233.7817	235.2067	0.00
26/04/2021	R202 On 05-May-22			Bond Future	236.42	237.8599	236.4192	237.8599	0.00
26/04/2021	R209 On 06-May-21			Bond Future	10.63	68.1855	10.6330	68.1855	13,191.00
26/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8189	8	8189	8	0.00
26/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	906	1	906	1	0.00
26/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	259	0	259	0	5,325.00
26/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3444	3	3444	3	0.00
26/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5134	5	5134	5	0.00
26/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	8143	8	8143	8	0.00
26/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8096	8	8096	8	0.00
26/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	2	0	2	0	2,150.00
26/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	390	0	390	0	500.00
26/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	16	0	16	0	4,050.00
26/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2315	2	2315	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
26/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	76	0	76	0	0.00
26/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	8235	8	8235	8	0.00
26/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	8,350.00
26/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	306	0	306	0	3,500.00
26/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3753	4	3753	4	0.00
26/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5225	5	5225	5	0.00
26/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	6789	7	6789	7	0.00
26/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	23	0	23	0	3,750.00
26/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2451	3	2451	3	0.00
26/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	116	0	116	0	9,150.00
26/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1091	1	1091	1	2,750.00
26/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	1999	2	1999	2	0.00
26/04/2021	R209 On 05-August-21			Bond Future	10.82	68.9336	10.8240	68.9336	16,261.00
26/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6213	6	6213	6	0.00
26/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6178	6	6178	6	0.00
26/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6248	6	6248	6	0.00
26/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1172	1	1172	1	0.00
26/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1198	1	1198	1	0.00
26/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1185	1	1185	1	0.00
26/04/2021	R209 On 04-November-21			Bond Future	11.01	66.5716	11.0133	66.5716	3,675.00
26/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	951	1	951	1	4,750.00
26/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7479	7	7479	7	0.00
26/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2589	3	2589	3	0.00
26/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	6904	7	6904	7	0.00
26/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7512	7	7512	7	0.00
26/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7447	7	7447	7	0.00
26/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1662	2	1662	2	0.00
26/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	1947	2	1947	2	6,500.00
26/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1677	2	1677	2	0.00
26/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1691	2	1691	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
26/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5399	5	5399	5	9,000.00
26/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9743	10	9743	10	0.00
26/04/2021	R209 On 03-February-22			Bond Future	11.21	67.3602	11.2083	67.3602	0.00
26/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3701	4	3701	4	0.00
26/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3676	4	3676	4	0.00
26/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3651	4	3651	4	0.00
26/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4637	5	4637	5	0.00
26/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4609	5	4609	5	0.00
26/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4581	5	4581	5	0.00
26/04/2021	R209 On 05-May-22			Bond Future	11.42	64.9635	11.4226	64.9635	0.00
26/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	138	0	138	0	0.00
26/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	37	0	37	0	0.00
26/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	88	0	88	0	0.00
26/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R210 On 06-May-21			Bond Future	204.70	204.6826	204.6987	204.6826	981.00
26/04/2021	R210 On 05-August-21			Bond Future	206.99	206.9794	206.9946	206.9794	1,434.00
26/04/2021	R210 On 04-November-21			Bond Future	206.65	206.6342	206.6489	206.6342	0.00
26/04/2021	R210 On 03-February-22			Bond Future	209.14	209.1287	209.1432	209.1287	0.00
26/04/2021	R210 On 05-May-22			Bond Future	208.71	208.6985	208.7134	208.6985	0.00
26/04/2021	R212 On 06-May-21			Bond Future	172.04	172.0328	172.0356	172.0328	3,405.00
26/04/2021	R212 On 05-August-21			Bond Future	171.64	171.6380	171.6398	171.6380	250.00
26/04/2021	R212 On 04-November-21			Bond Future	173.62	173.6180	173.6194	173.6180	0.00
26/04/2021	R213 On 06-May-21			Bond Future	9.59	84.9488	9.5939	84.9488	3,285.00
26/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11675	12	11675	12	0.00
26/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11629	11	11629	11	0.00
26/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	11721	12	11721	12	0.00
26/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R213 On 05-August-21			Bond Future	9.79	85.8808	9.7925	85.8808	6,911.00
26/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	6076	6	6076	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
26/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3728	4	3728	4	0.00
26/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6380	6	6380	6	0.00
26/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1593	2	1593	2	0.00
26/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6342	6	6342	6	0.00
26/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6304	6	6304	6	0.00
26/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	876	1	876	1	0.00
26/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	864	1	864	1	0.00
26/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	1874	2	1874	2	0.00
26/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4091	4	4091	4	0.00
26/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	853	1	853	1	0.00
26/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	947	1	947	1	0.00
26/04/2021	R213 On 04-November-21			Bond Future	9.99	83.3206	9.9916	83.3206	0.00
26/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	7031	7	7031	7	0.00
26/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6997	7	6997	7	0.00
26/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	7065	7	7065	7	0.00
26/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1479	2	1479	2	0.00
26/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1465	2	1465	2	0.00
26/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1451	2	1451	2	0.00
26/04/2021	R213 On 03-February-22			Bond Future	10.20	84.3072	10.2025	84.3072	0.00
26/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	4810	5	4810	5	0.00
26/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1577	2	1577	2	430.00
26/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3815	4	3815	4	0.00
26/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2615	3	2615	3	0.00
26/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3553	3	3553	3	0.00
26/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2233	2	2233	2	0.00
26/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3103	3	3103	3	0.00
26/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3079	3	3079	3	0.00
26/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1045	1	1045	1	102.00
26/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	3177	3	3177	3	0.00
26/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	873	1	873	1	200.00
26/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3128	3	3128	3	0.00
26/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4271	4	4271	4	0.00
26/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4216	4	4216	4	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	6785	7	6785	7	0.00
26/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8610	9	8610	9	0.00
26/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5484	6	5484	6	200.00
26/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9416	10	9416	10	0.00
26/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	2818	3	2818	3	430.00
26/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4326	4	4326	4	0.00
26/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4298	4	4298	4	0.00
26/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	3820	4	3820	4	200.00
26/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	4909	5	4909	5	102.00
26/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3573	4	3573	4	102.00
26/04/2021	R213 On 05-May-22			Bond Future	10.43	81.7074	10.4319	81.7074	0.00
26/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	1018	1	1018	1	0.00
26/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	1066	1	1066	1	0.00
26/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	969	1	969	1	0.00
26/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R214 On 06-May-21			Bond Future	10.98	65.3070	10.9776	65.3070	9,157.00
26/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6710	7	6710	7	0.00
26/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6662	7	6662	7	0.00
26/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6615	7	6615	7	0.00
26/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	5	0	5	0	0.00
26/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	5	0	5	0	0.00
26/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	5	0	5	0	0.00
26/04/2021	R214 On 05-August-21			Bond Future	11.17	66.0235	11.1661	66.0235	8,755.00
26/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	5899	6	5899	6	0.00
26/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	5933	6	5933	6	0.00
26/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	5865	6	5865	6	0.00
26/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1441	1	1441	1	0.00
26/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1472	2	1472	2	0.00
26/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1456	2	1456	2	0.00
26/04/2021	R214 On 04-November-21			Bond Future	11.35	63.4912	11.3527	63.4912	0.00
26/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7475	7	7475	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7444	7	7444	7	0.00
26/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7413	7	7413	7	0.00
26/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1889	2	1889	2	0.00
26/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1860	2	1860	2	0.00
26/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1874	2	1874	2	0.00
26/04/2021	R214 On 03-February-22			Bond Future	11.55	64.2431	11.5484	64.2431	0.00
26/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3926	4	3926	4	0.00
26/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3901	4	3901	4	0.00
26/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3952	4	3952	4	0.00
26/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4738	5	4738	5	0.00
26/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4710	5	4710	5	0.00
26/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4682	5	4682	5	0.00
26/04/2021	R214 On 05-May-22			Bond Future	11.75	61.6737	11.7549	61.6737	0.00
26/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	0	0	0	0.00
26/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	0	0	0	0.00
26/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	0	0	0	0.00
26/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	127	0	127	0	0.00
26/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	76	0	76	0	0.00
26/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	25	0	25	0	0.00
26/04/2021	R248 On 06-May-21			Bond Future	11.00	82.2472	11.0028	82.2472	113,923.00
26/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8666	9	8666	9	0.00
26/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8608	8	8608	8	0.00
26/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3050	3	3050	3	1,030.00
26/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	851	1	851	1	1,030.00
26/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8724	9	8724	9	0.00
26/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	18	0	18	0	0.00
26/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	588	1	588	1	0.00
26/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2054	2	2054	2	0.00
26/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	2	0	2	0	0.00
26/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	309	0	309	0	0.00
26/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6107	6	6107	6	0.00
26/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	2	0	2	0	0.00
26/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1588	2	1588	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
26/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	2	0	2	0	0.00
26/04/2021	R248 On 05-August-21			Bond Future	11.19	83.1495	11.1930	83.1495	131,520.00
26/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1492	1	1492	1	1,000.00
26/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	583	1	583	1	0.00
26/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9116	9	9116	9	0.00
26/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9161	9	9161	9	0.00
26/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3559	4	3559	4	1,000.00
26/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1066	1	1066	1	1,300.00
26/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2567	3	2567	3	1,300.00
26/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1732	2	1732	2	0.00
26/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9206	9	9206	9	0.00
26/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	929	1	929	1	0.00
26/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	918	1	918	1	0.00
26/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6019	6	6019	6	0.00
26/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4635	5	4635	5	0.00
26/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	6542	7	6542	7	0.00
26/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3510	4	3510	4	0.00
26/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	906	1	906	1	0.00
26/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	7679	8	7679	8	0.00
26/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	9636	10	9636	10	0.00
26/04/2021	R248 On 04-November-21			Bond Future	11.38	79.6760	11.3814	79.6760	0.00
26/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10357	10	10357	10	0.00
26/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10317	10	10317	10	0.00
26/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10398	10	10398	10	0.00
26/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1556	2	1556	2	0.00
26/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1584	2	1584	2	0.00
26/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1570	2	1570	2	0.00
26/04/2021	R248 On 03-February-22			Bond Future	11.58	80.6197	11.5795	80.6197	0.00
26/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4639	5	4639	5	0.00
26/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4607	5	4607	5	0.00
26/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4575	5	4575	5	0.00
26/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5225	5	5225	5	0.00
26/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5293	5	5293	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
26/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5259	5	5259	5	0.00
26/04/2021	R248 On 05-May-22			Bond Future	11.79	77.0961	11.7888	77.0961	0.00
26/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	134	0	134	0	0.00
26/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	8	0	8	0	0.00
26/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	71	0	71	0	0.00
26/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
26/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00