



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 WEEKLY STATISTICS REPORT

FROM: 19/03/2021 TO: 19/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	1386 On 28-February-31			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
19/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	2025 On 06-May-21			Bond Future	150.41	150.3522	150.4084	150.3522	8,205.00
19/03/2021	2025 On 05-August-21			Bond Future	150.55	150.4931	150.5494	150.4931	0.00
19/03/2021	2025 On 04-November-21			Bond Future	152.27	152.2152	152.2717	152.2152	0.00
19/03/2021	2025 On 03-February-22			Bond Future	152.50	152.4420	152.4990	152.4420	0.00
19/03/2021	2029 On 06-May-21			Bond Future	107.56	107.4808	107.5635	107.4808	2,927.00
19/03/2021	2029 On 05-August-21			Bond Future	108.76	108.6756	108.7588	108.6756	0.00
19/03/2021	2029 On 04-November-21			Bond Future	108.85	108.7685	108.8525	108.7685	0.00
19/03/2021	2029 On 03-February-22			Bond Future	110.13	110.0437	110.1284	110.0437	0.00
19/03/2021	2030 On 06-May-21			Bond Future	9.43	93.2513	93.8007	93.2513	115,348.00
19/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11565	11	12	11	0.00
19/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	618	0	1	0	0.00
19/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	106	0	0	0	0.00
19/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	493	0	0	0	0.00
19/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	388	0	0	0	300.00
19/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1116	1	1	1	0.00
19/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6988	6	7	6	0.00
19/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11519	11	12	11	0.00
19/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11473	11	11	11	0.00
19/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	546	0	1	0	0.00
19/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	696	1	1	1	0.00
19/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1184	1	1	1	0.00
19/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1430	1	1	1	0.00
19/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1231	1	1	1	300.00
19/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7983	7	8	7	0.00
19/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3347	3	3	3	0.00
19/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	24	0	0	0	700.00
19/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3840	3	4	3	0.00
19/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	968	1	1	1	0.00
19/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	551	1	1	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
19/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2545	3	3	3	0.00
19/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	54	0	0	0	300.00
19/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2132	2	2	2	0.00
19/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2197	3	2	3	0.00
19/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3127	4	3	4	5,000.00
19/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	4	0	0	0	0.00
19/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	4	0	0	0	0.00
19/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	102	0	0	0	0.00
19/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2298	3	2	3	700.00
19/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8600	9	9	9	0.00
19/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	695	1	1	1	700.00
19/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3552	4	4	4	2,500.00
19/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1884	2	2	2	0.00
19/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4148	5	4	5	0.00
19/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3731	4	4	4	0.00
19/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3336	4	3	4	2,500.00
19/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6297	7	6	7	0.00
19/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	4	0	0	0	0.00
19/03/2021	2030 On 05-August-21			Bond Future	9.65	90.2595	90.8146	90.2595	0.00
19/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2976	3	3	3	0.00
19/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4804	4	5	4	0.00
19/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	135	0	0	0	200.00
19/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1164	1	1	1	600.00
19/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5287	5	5	5	0.00
19/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	978	1	1	1	479.00
19/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4268	4	4	4	0.00
19/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	907	1	1	1	200.00
19/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2180	2	2	2	600.00
19/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	12048	12	12	12	0.00
19/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5250	5	5	5	0.00
19/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5212	5	5	5	0.00
19/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1281	1	1	1	0.00
19/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1268	1	1	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
19/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	109	0	0	0	600.00
19/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11397	12	11	12	0.00
19/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1430	2	1	2	200.00
19/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5733	6	6	6	0.00
19/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1255	1	1	1	0.00
19/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3274	4	3	4	0.00
19/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5025	5	5	5	0.00
19/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2460	3	2	3	479.00
19/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	5519	6	6	6	0.00
19/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1662	2	2	2	479.00
19/03/2021	2030 On 04-November-21			Bond Future	9.86	91.2719	91.8330	91.2719	0.00
19/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3507	3	4	3	1,102.00
19/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1173	1	1	1	300.00
19/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8613	8	9	8	0.00
19/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5724	5	6	5	0.00
19/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5655	5	6	5	0.00
19/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	654	1	1	1	300.00
19/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1886	2	2	2	1,102.00
19/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7961	8	8	8	0.00
19/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5689	5	6	5	0.00
19/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1986	2	2	2	0.00
19/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2000	2	2	2	0.00
19/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9409	10	9	10	0.00
19/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7068	7	7	7	0.00
19/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	920	1	1	1	300.00
19/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1972	2	2	2	0.00
19/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5407	6	5	6	0.00
19/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1103	1	1	1	1,102.00
19/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3323	4	3	4	0.00
19/03/2021	2030 On 03-February-22			Bond Future	10.09	88.3169	88.8843	88.3169	0.00
19/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3274	3	3	3	0.00
19/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2536	2	3	2	0.00
19/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2515	2	3	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
19/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2556	2	3	2	0.00
19/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	1011	1	1	1	101.00
19/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2357	2	2	2	0.00
19/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6172	7	6	7	101.00
19/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5846	6	6	6	0.00
19/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10064	11	10	11	0.00
19/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5910	6	6	6	0.00
19/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5878	6	6	6	0.00
19/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4858	5	5	5	101.00
19/03/2021	2032 On 06-May-21			Bond Future	10.27	87.3129	87.8653	87.3129	137,615.00
19/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	10007	9	10	9	0.00
19/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9959	9	10	9	0.00
19/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2066	2	2	2	736.00
19/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	10056	10	10	10	0.00
19/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	12224	12	12	12	0.00
19/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	31	0	0	0	0.00
19/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	33	0	0	0	0.00
19/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	7	0	0	0	736.00
19/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1696	2	2	2	0.00
19/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	32	0	0	0	0.00
19/03/2021	2032 On 05-August-21			Bond Future	10.49	88.2617	88.8199	88.2617	0.00
19/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6110	6	6	6	0.00
19/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6147	6	6	6	0.00
19/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6184	6	6	6	0.00
19/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1363	2	1	2	0.00
19/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1378	2	1	2	0.00
19/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1393	2	1	2	0.00
19/03/2021	2032 On 04-November-21			Bond Future	10.71	85.1055	85.6697	85.1055	0.00
19/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11264	11	11	11	0.00
19/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1035	1	1	1	700.00
19/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7183	7	7	7	0.00
19/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1789	2	2	2	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7114	7	7	7	0.00
19/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7148	7	7	7	0.00
19/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1910	2	2	2	0.00
19/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1942	2	2	2	0.00
19/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	9168	10	9	10	0.00
19/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1926	2	2	2	0.00
19/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	680	1	1	1	700.00
19/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6866	7	7	7	0.00
19/03/2021	2032 On 03-February-22			Bond Future	10.95	86.0840	86.6545	86.0840	0.00
19/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2604	2	3	2	0.00
19/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1107	1	1	1	97.00
19/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	890	1	1	1	198.00
19/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3266	3	3	3	0.00
19/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3289	3	3	3	0.00
19/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1976	2	2	2	0.00
19/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3801	4	4	4	0.00
19/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3242	3	3	3	0.00
19/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3219	3	3	3	0.00
19/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6122	6	6	6	0.00
19/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6024	6	6	6	198.00
19/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6089	6	6	6	0.00
19/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5373	6	5	6	97.00
19/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8390	9	8	9	198.00
19/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	12839	13	13	13	0.00
19/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6057	6	6	6	0.00
19/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7096	7	7	7	97.00
19/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	11600	12	12	12	0.00
19/03/2021	2033 On 06-May-21			Bond Future	102.65	102.5426	102.6539	102.5426	9,770.00
19/03/2021	2033 On 05-August-21			Bond Future	103.79	103.6825	103.7947	103.6825	0.00
19/03/2021	2033 On 04-November-21			Bond Future	103.76	103.6440	103.7573	103.6440	0.00
19/03/2021	2033 On 03-February-22			Bond Future	104.97	104.8590	104.9734	104.8590	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
19/03/2021	2037 On 06-May-21			Bond Future	11.32	81.3103	81.8236	81.3103	128,356.00
19/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6764	6	7	6	0.00
19/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6717	6	7	6	0.00
19/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6671	6	7	6	0.00
19/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	333	0	0	0	0.00
19/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	347	0	0	0	0.00
19/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	340	0	0	0	0.00
19/03/2021	2037 On 05-August-21			Bond Future	11.56	77.9385	78.4570	77.9385	0.00
19/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6012	6	6	6	0.00
19/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6047	6	6	6	0.00
19/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6083	6	6	6	0.00
19/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2000	2	2	2	0.00
19/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1981	2	2	2	0.00
19/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1962	2	2	2	0.00
19/03/2021	2037 On 04-November-21			Bond Future	11.78	78.8130	79.3371	78.8130	0.00
19/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	7904	8	8	8	0.00
19/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	7870	8	8	8	0.00
19/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	7938	8	8	8	0.00
19/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2251	2	2	2	0.00
19/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2268	2	2	2	0.00
19/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2234	2	2	2	0.00
19/03/2021	2037 On 03-February-22			Bond Future	12.02	75.4647	75.9947	75.4647	0.00
19/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3709	3	4	3	0.00
19/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3684	3	4	3	0.00
19/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3660	3	4	3	0.00
19/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6875	7	7	7	0.00
19/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	6945	7	7	7	0.00
19/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6910	7	7	7	0.00
19/03/2021	2038 On 06-May-21			Bond Future	115.45	115.5242	115.4543	115.5242	7,969.00
19/03/2021	2038 On 05-August-21			Bond Future	115.02	115.0867	115.0157	115.0867	0.00
19/03/2021	2038 On 04-November-21			Bond Future	116.33	116.4038	116.3317	116.4038	0.00
19/03/2021	2038 On 03-February-22			Bond Future	115.94	116.0163	115.9431	116.0163	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
19/03/2021	2040 On 06-May-21			Bond Future	11.44	83.1617	83.8047	83.1617	84,611.00
19/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6513	6	7	6	0.00
19/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11244	11	11	11	0.00
19/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6465	6	6	6	0.00
19/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6561	6	7	6	0.00
19/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	686	1	1	1	300.00
19/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2711	2	3	2	300.00
19/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1789	2	2	2	0.00
19/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	443	1	0	1	0.00
19/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	4786	5	5	5	0.00
19/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	461	1	0	1	0.00
19/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	50	0	0	0	300.00
19/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	452	1	0	1	0.00
19/03/2021	2040 On 05-August-21			Bond Future	11.67	79.5596	80.2094	79.5596	0.00
19/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3317	3	3	3	900.00
19/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	16452	16	16	16	0.00
19/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	6793	6	7	6	0.00
19/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	1963	2	2	2	900.00
19/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	6752	6	7	6	0.00
19/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	6710	6	7	6	0.00
19/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1884	2	2	2	0.00
19/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6008	6	6	6	0.00
19/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1915	2	2	2	0.00
19/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	118	0	0	0	900.00
19/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1899	2	2	2	0.00
19/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4067	4	4	4	0.00
19/03/2021	2040 On 04-November-21			Bond Future	11.89	80.4524	81.1092	80.4524	0.00
19/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8267	8	8	8	0.00
19/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8232	8	8	8	0.00
19/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8196	8	8	8	0.00
19/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2441	3	2	3	0.00
19/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2422	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2404	3	2	3	0.00
19/03/2021	2040 On 03-February-22			Bond Future	12.12	76.8727	77.5369	76.8727	0.00
19/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3853	4	4	4	0.00
19/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3827	4	4	4	0.00
19/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3879	4	4	4	0.00
19/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7211	8	7	8	0.00
19/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7174	8	7	8	0.00
19/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7136	8	7	8	0.00
19/03/2021	2044 On 06-May-21			Bond Future	11.49	79.8285	80.4396	79.8285	62,104.00
19/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6357	6	6	6	0.00
19/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	436	0	0	0	3,100.00
19/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	3833	3	4	3	0.00
19/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1792	2	2	2	3,100.00
19/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6309	6	6	6	0.00
19/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6262	6	6	6	0.00
19/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	1944	2	2	2	0.00
19/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1136	1	1	1	0.00
19/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6594	6	7	6	0.00
19/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3368	3	3	3	0.00
19/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1439	2	1	2	3,100.00
19/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	447	1	0	1	3,100.00
19/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2517	3	3	3	3,100.00
19/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	512	1	1	1	0.00
19/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	503	1	1	1	0.00
19/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1223	1	1	1	0.00
19/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2696	3	3	3	0.00
19/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3731	4	4	4	3,100.00
19/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	493	1	0	1	0.00
19/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	5867	6	6	6	0.00
19/03/2021	2044 On 05-August-21			Bond Future	11.71	76.3154	76.9328	76.3154	0.00
19/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7061	7	7	7	0.00
19/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7023	7	7	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
19/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7099	7	7	7	0.00
19/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1771	2	2	2	0.00
19/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1788	2	2	2	0.00
19/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1806	2	2	2	0.00
19/03/2021	2044 On 04-November-21			Bond Future	11.92	77.1717	77.7959	77.1717	0.00
19/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8112	8	8	8	0.00
19/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8078	8	8	8	0.00
19/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8147	8	8	8	0.00
19/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2494	3	2	3	0.00
19/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	2531	3	3	3	0.00
19/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2513	3	3	3	0.00
19/03/2021	2044 On 03-February-22			Bond Future	12.15	73.6795	74.3108	73.6795	0.00
19/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3894	4	4	4	0.00
19/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3842	4	4	4	0.00
19/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3868	4	4	4	0.00
19/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7238	8	7	8	0.00
19/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7276	8	7	8	0.00
19/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7200	8	7	8	0.00
19/03/2021	2046 On 06-May-21			Bond Future	103.38	103.8177	103.3816	103.8177	15,053.00
19/03/2021	2046 On 05-August-21			Bond Future	104.53	104.9719	104.5305	104.9719	0.00
19/03/2021	2046 On 04-November-21			Bond Future	103.92	104.3652	103.9186	104.3652	0.00
19/03/2021	2046 On 03-February-22			Bond Future	105.14	105.5890	105.1368	105.5890	0.00
19/03/2021	2050 On 06-May-21			Bond Future	107.38	107.3758	107.3821	107.3758	10,954.00
19/03/2021	2050 On 05-August-21			Bond Future	106.65	106.6417	106.6476	106.6417	0.00
19/03/2021	2050 On 04-November-21			Bond Future	107.87	107.8620	107.8677	107.8620	0.00
19/03/2021	2050 On 03-February-22			Bond Future	107.18	107.1789	107.1845	107.1789	0.00
19/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	8657 On 21-December-26			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
19/03/2021	AL37 On 06-May-21			Index Future	780.07	778.8330	780.0690	778.8330	0.00
19/03/2021	AL37 On 05-August-21			Index Future	788.46	787.2090	788.4550	787.2090	0.00
19/03/2021	AL37 On 04-November-21			Index Future	797.38	796.1200	797.3780	796.1200	0.00
19/03/2021	AL37 On 03-February-22			Index Future	806.54	805.2650	806.5360	805.2650	0.00
19/03/2021	AL7T On 06-May-21			Index Future	858.18	853.1590	858.1770	853.1590	0.00
19/03/2021	AL7T On 05-August-21			Index Future	867.40	862.3340	867.4040	862.3340	0.00
19/03/2021	AL7T On 04-November-21			Index Future	877.22	872.0950	877.2200	872.0950	0.00
19/03/2021	AL7T On 03-February-22			Index Future	887.30	882.1130	887.2950	882.1130	0.00
19/03/2021	ALBI On 06-May-21			Index Future	750.97	747.1940	750.9710	747.1940	299.00
19/03/2021	ALBI On 05-August-21			Index Future	759.05	755.2300	759.0450	755.2300	0.00
19/03/2021	ALBI On 04-November-21			Index Future	767.64	763.7790	767.6350	763.7790	0.00
19/03/2021	ALBI On 03-February-22			Index Future	776.45	772.5520	776.4510	772.5520	0.00
19/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	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
19/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	CS23 On 25-January-23			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
19/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2021	ES33 On 06-May-21			Bond Future	11.98	72.2540	72.6521	72.2540	350.00
19/03/2021	ES33 On 05-August-21			Bond Future	12.25	73.0392	73.4414	73.0392	0.00
19/03/2021	ES33 On 04-November-21			Bond Future	12.53	70.0825	70.4890	70.0825	0.00
19/03/2021	ES33 On 03-February-22			Bond Future	12.83	70.8883	71.2993	70.8883	0.00
19/03/2021	ES42 On 06-May-21			Bond Future	12.50	70.3815	70.9030	70.3815	4,779.00
19/03/2021	ES42 On 05-August-21			Bond Future	12.76	71.1468	71.6738	71.1468	0.00
19/03/2021	ES42 On 04-November-21			Bond Future	13.03	67.6865	68.2191	67.6865	0.00
19/03/2021	ES42 On 03-February-22			Bond Future	13.30	68.4652	69.0039	68.4652	0.00
19/03/2021	GOVI On 06-May-21			GOVI	742.40	738.6530	742.3960	738.6530	987.00
19/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	637060	60	64	60	0.00
19/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	637160	60	64	60	0.00
19/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	637260	60	64	60	0.00
19/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 05-August-21			GOVI	750.38	746.5970	750.3780	746.5970	0.00
19/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	312280	27	31	27	0.00
19/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	312380	27	31	27	0.00
19/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	312480	27	31	27	0.00
19/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 04-November-21			GOVI	758.87	755.0480	758.8700	755.0480	0.00
19/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	304500	27	30	27	0.00
19/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	304600	27	30	27	0.00
19/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	304700	27	30	27	0.00
19/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 04-November-21	728.41	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
19/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 03-February-22			GOVI	767.59	763.7210	767.5860	763.7210	0.00
19/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
19/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	251740	29	25	29	0.00
19/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	251540	29	25	29	0.00
19/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	251640	29	25	29	0.00
19/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2021	IGOV On 06-May-21			Index Future	279.86	279.8990	279.8600	279.8990	897.00
19/03/2021	IGOV On 05-August-21			Index Future	282.94	282.9790	282.9380	282.9790	0.00
19/03/2021	IGOV On 04-November-21			Index Future	286.21	286.2500	286.2080	286.2500	0.00
19/03/2021	IGOV On 03-February-22			Index Future	289.56	289.6050	289.5630	289.6050	0.00
19/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
19/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.47	89.4600	89.4700	89.4600	0.00
19/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.83	90.8100	90.8300	90.8100	51.00
19/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.36	90.3200	90.3600	90.3200	0.00
19/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.64	90.5800	90.6400	90.5800	0.00
19/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.91	93.8400	93.9100	93.8400	0.00
19/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.55	94.4700	94.5500	94.4700	0.00
19/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.12	87.0200	87.1200	87.0200	0.00
19/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.79	92.6900	92.7900	92.6900	0.00
19/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.77	82.0900	81.7700	82.0900	0.00
19/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.43	78.7900	78.4300	78.7900	0.00
19/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.97	77.3500	76.9700	77.3500	0.00
19/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.10	79.4900	79.1000	79.4900	0.00
19/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.20	83.5900	83.2000	83.5900	0.00
19/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.81	82.2200	81.8100	82.2200	0.00
19/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.98	84.4100	83.9800	84.4100	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
19/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.85	90.3200	89.8500	90.3200	0.00
19/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.35	90.8500	90.3500	90.8500	0.00
19/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.52	84.0800	83.5200	84.0800	0.00
19/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.40	92.0100	91.4000	92.0100	0.00
19/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.80	96.2350	96.2050	96.2350	0.00
19/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.83	96.2000	96.1700	96.2000	0.00
19/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.89	96.1550	96.1150	96.1550	0.00
19/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.95	96.1200	96.0500	96.1200	0.00
19/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.06	96.0200	95.9400	96.0200	0.00
19/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.10	95.9850	95.9050	95.9850	30,000.00
19/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.44	95.6800	95.5600	95.6800	0.00
19/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.58	95.5350	95.4250	95.5350	0.00
19/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.1900	95.0800	95.1900	471.00
19/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.13	94.9900	94.8700	94.9900	0.00
19/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.40	94.7050	94.6050	94.7050	0.00
19/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.53	94.5600	94.4750	94.5600	0.00
19/03/2021	R023 On 06-May-21			Bond Future	5.50	105.4543	105.3265	105.4543	40,647.00
19/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3529	4	4	4	0.00
19/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3512	4	4	4	0.00
19/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3546	4	4	4	0.00
19/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
19/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
19/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
19/03/2021	R023 On 05-August-21			Bond Future	5.69	106.6002	106.4707	106.6002	0.00
19/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	252	0	0	0	0.00
19/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	247	0	0	0	0.00
19/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	241	0	0	0	0.00
19/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	845	1	1	1	0.00
19/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	835	1	1	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
19/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	825	1	1	1	0.00
19/03/2021	R023 On 04-November-21			Bond Future	5.92	103.8867	103.7554	103.8867	0.00
19/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	109	0	0	0	0.00
19/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	107	0	0	0	0.00
19/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	104	0	0	0	0.00
19/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1401	1	1	1	0.00
19/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1391	1	1	1	0.00
19/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1381	1	1	1	0.00
19/03/2021	R023 On 03-February-22			Bond Future	6.25	105.0806	104.9477	105.0806	0.00
19/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	148	0	0	0	0.00
19/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	145	0	0	0	0.00
19/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	151	0	0	0	0.00
19/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1355	1	1	1	0.00
19/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1370	1	1	1	0.00
19/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1363	1	1	1	0.00
19/03/2021	R035 On 06-May-21			Bond Future	11.04	85.9866	86.5706	85.9866	98,054.00
19/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7870	7	8	7	0.00
19/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7821	7	8	7	0.00
19/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2139	2	2	2	0.00
19/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	615	1	1	1	600.00
19/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2480	2	2	2	600.00
19/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10612	10	11	10	0.00
19/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3117	3	3	3	0.00
19/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1440	1	1	1	1,650.00
19/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6218	6	6	6	0.00
19/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7920	7	8	7	0.00
19/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	866	1	1	1	0.00
19/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	231	0	0	0	500.00
19/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4075	4	4	4	0.00
19/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9915	9	10	9	0.00
19/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	407	0	0	0	223.00
19/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	70	0	0	0	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5575	6	6	6	0.00
19/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	967	1	1	1	1,650.00
19/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4708	5	5	5	0.00
19/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	48	0	0	0	600.00
19/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3969	4	4	4	500.00
19/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6699	7	7	7	0.00
19/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	198	0	0	0	0.00
19/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	194	0	0	0	0.00
19/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	411	1	0	1	223.00
19/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1379	2	1	2	223.00
19/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2863	3	3	3	0.00
19/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1777	2	2	2	0.00
19/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2053	2	2	2	500.00
19/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	189	0	0	0	0.00
19/03/2021	R035 On 05-August-21			Bond Future	11.27	86.9209	87.5110	86.9209	0.00
19/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2116	2	2	2	0.00
19/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	755	1	1	1	100.00
19/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
19/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3813	4	4	4	0.00
19/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
19/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50580	51	51	51	0.00
19/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3203	3	3	3	100.00
19/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50696	51	51	51	0.00
19/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50813	51	51	51	0.00
19/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	5199	6	5	6	100.00
19/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	8798	9	9	9	0.00
19/03/2021	R035 On 04-November-21			Bond Future	11.50	83.4197	84.0162	83.4197	0.00
19/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12789	12	13	12	0.00
19/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5172	5	5	5	0.00
19/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1417	1	1	1	782.00
19/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7882	7	8	7	0.00
19/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7847	7	8	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
19/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1268	1	1	1	400.00
19/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2128	2	2	2	400.00
19/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7917	8	8	8	0.00
19/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3199	3	3	3	0.00
19/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	5709	6	6	6	782.00
19/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	9357	10	9	10	0.00
19/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2204	2	2	2	0.00
19/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3729	4	4	4	782.00
19/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	7516	8	8	8	0.00
19/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	9947	10	10	10	0.00
19/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2239	2	2	2	0.00
19/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2222	2	2	2	0.00
19/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	717	1	1	1	400.00
19/03/2021	R035 On 03-February-22			Bond Future	11.75	84.3788	84.9819	84.3788	0.00
19/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1090	1	1	1	683.00
19/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3741	3	4	3	0.00
19/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4128	4	4	4	0.00
19/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2415	2	2	2	0.00
19/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3716	3	4	3	0.00
19/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3691	3	4	3	0.00
19/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6770	7	7	7	0.00
19/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6735	7	7	7	0.00
19/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6199	7	6	7	683.00
19/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6700	7	7	7	0.00
19/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	9003	9	9	9	683.00
19/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14009	15	14	15	0.00
19/03/2021	R186 On 06-May-21			Bond Future	7.44	117.6812	117.8684	117.6812	107,074.00
19/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14982	15	15	15	0.00
19/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	868	1	1	1	0.00
19/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14941	15	15	15	0.00
19/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14900	15	15	15	0.00
19/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1617	2	2	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
19/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	852	1	1	1	5,000.00
19/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
19/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1573	2	2	2	15,177.00
19/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
19/03/2021	R186 On 05-August-21			Bond Future	7.63	113.6789	113.8678	113.6789	0.00
19/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	5071	5	5	5	0.00
19/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	5035	5	5	5	0.00
19/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4999	5	5	5	0.00
19/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	554	1	1	1	0.00
19/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	545	1	1	1	0.00
19/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	536	1	1	1	0.00
19/03/2021	R186 On 04-November-21			Bond Future	7.82	114.9535	115.1442	114.9535	0.00
19/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3186	3	3	3	0.00
19/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3160	3	3	3	0.00
19/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3133	3	3	3	0.00
19/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	1949	2	2	2	0.00
19/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	1932	2	2	2	0.00
19/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	1915	2	2	2	0.00
19/03/2021	R186 On 03-February-22			Bond Future	8.03	110.9928	111.1855	110.9928	0.00
19/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1524	1	2	1	0.00
19/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1539	1	2	1	0.00
19/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1554	1	2	1	0.00
19/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4673	5	5	5	0.00
19/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4702	5	5	5	0.00
19/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4730	5	5	5	0.00
19/03/2021	R197 On 06-May-21			Bond Future	320.17	319.8538	320.1697	319.8538	3,013.00
19/03/2021	R197 On 05-August-21			Bond Future	315.72	315.4050	315.7234	315.4050	0.00
19/03/2021	R197 On 04-November-21			Bond Future	319.34	319.0147	319.3360	319.0147	0.00
19/03/2021	R197 On 03-February-22			Bond Future	314.98	314.6546	314.9792	314.6546	0.00
19/03/2021	R202 On 06-May-21			Bond Future	228.29	228.2766	228.2889	228.2766	9,258.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2021	R202 On 05-August-21			Bond Future	226.57	226.5627	226.5744	226.5627	0.00
19/03/2021	R202 On 04-November-21			Bond Future	229.17	229.1554	229.1667	229.1554	0.00
19/03/2021	R202 On 03-February-22			Bond Future	227.55	227.5394	227.5505	227.5394	0.00
19/03/2021	R209 On 06-May-21			Bond Future	10.95	66.1033	66.5250	66.1033	26,715.00
19/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6640	6	7	6	0.00
19/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1056	1	1	1	0.00
19/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	514	0	1	0	5,325.00
19/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2792	3	3	3	0.00
19/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4068	4	4	4	0.00
19/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6556	6	7	6	0.00
19/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6598	6	7	6	0.00
19/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	135	0	0	0	4,050.00
19/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2009	2	2	2	0.00
19/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	275	0	0	0	0.00
19/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6682	6	7	6	0.00
19/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	63	0	0	0	2,150.00
19/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	642	1	1	1	500.00
19/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7100	7	7	7	0.00
19/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	203	0	0	0	8,350.00
19/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1757	2	2	2	3,500.00
19/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	5709	6	6	6	0.00
19/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	212	0	0	0	0.00
19/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	217	0	0	0	0.00
19/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8606	9	9	9	0.00
19/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	713	1	1	1	3,750.00
19/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4462	5	4	5	0.00
19/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1220	1	1	1	9,150.00
19/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2997	3	3	3	5,250.00
19/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	208	0	0	0	0.00
19/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4009	4	4	4	0.00
19/03/2021	R209 On 05-August-21			Bond Future	11.16	66.8216	67.2476	66.8216	0.00
19/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5049	5	5	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
19/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5015	5	5	5	0.00
19/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5083	5	5	5	0.00
19/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1789	2	2	2	0.00
19/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1819	2	2	2	0.00
19/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1804	2	2	2	0.00
19/03/2021	R209 On 04-November-21			Bond Future	11.36	64.4301	64.8607	64.4301	2,255.00
19/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	721	1	1	1	4,750.00
19/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6317	6	6	6	0.00
19/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	1964	2	2	2	0.00
19/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5739	5	6	5	0.00
19/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6350	6	6	6	0.00
19/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6285	6	6	6	0.00
19/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2309	2	2	2	0.00
19/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2590	3	3	3	6,500.00
19/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2323	2	2	2	0.00
19/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2337	2	2	2	0.00
19/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	6582	7	7	7	6,500.00
19/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	11322	12	11	12	0.00
19/03/2021	R209 On 03-February-22			Bond Future	11.57	65.1709	65.6063	65.1709	0.00
19/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3392	3	3	3	0.00
19/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3348	3	3	3	0.00
19/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3371	3	3	3	0.00
19/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6156	6	6	6	0.00
19/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6187	6	6	6	0.00
19/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6125	6	6	6	0.00
19/03/2021	R210 On 06-May-21			Bond Future	199.14	199.1345	199.1408	199.1345	1,500.00
19/03/2021	R210 On 05-August-21			Bond Future	201.35	201.3481	201.3538	201.3481	0.00
19/03/2021	R210 On 04-November-21			Bond Future	200.92	200.9115	200.9169	200.9115	0.00
19/03/2021	R210 On 03-February-22			Bond Future	203.27	203.2671	203.2722	203.2671	0.00
19/03/2021	R212 On 06-May-21			Bond Future	171.43	171.3847	171.4302	171.3847	2,933.00
19/03/2021	R212 On 05-August-21			Bond Future	171.00	170.9579	171.0033	170.9579	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
19/03/2021	R212 On 04-November-21			Bond Future	172.96	172.9144	172.9599	172.9144	0.00
19/03/2021	R213 On 06-May-21			Bond Future	9.87	83.1418	83.5980	83.1418	9,343.00
19/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	10185	10	10	10	0.00
19/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	10140	10	10	10	0.00
19/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10231	10	10	10	0.00
19/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	13	0	0	0	0.00
19/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	14	0	0	0	0.00
19/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	14	0	0	0	0.00
19/03/2021	R213 On 05-August-21			Bond Future	10.08	84.0453	84.5062	84.0453	0.00
19/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5023	5	5	5	0.00
19/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2946	3	3	3	0.00
19/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5315	5	5	5	0.00
19/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1178	1	1	1	0.00
19/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5278	5	5	5	0.00
19/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5242	5	5	5	0.00
19/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1342	1	1	1	0.00
19/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1329	1	1	1	0.00
19/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2620	3	3	3	0.00
19/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	5204	6	5	6	0.00
19/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1316	1	1	1	0.00
19/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1422	2	1	2	0.00
19/03/2021	R213 On 04-November-21			Bond Future	10.29	81.4573	81.9231	81.4573	0.00
19/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6027	6	6	6	0.00
19/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5996	6	6	6	0.00
19/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6058	6	6	6	0.00
19/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2030	2	2	2	0.00
19/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2013	2	2	2	0.00
19/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1997	2	2	2	0.00
19/03/2021	R213 On 03-February-22			Bond Future	10.52	82.3935	82.8646	82.3935	0.00
19/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3548	3	4	3	0.00
19/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2490	2	2	2	0.00
19/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3316	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2153	2	2	2	0.00
19/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2919	3	3	3	0.00
19/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2897	3	3	3	0.00
19/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	930	1	1	1	200.00
19/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2940	3	3	3	0.00
19/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1090	1	1	1	102.00
19/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7004	7	7	7	200.00
19/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11072	11	11	11	0.00
19/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5682	6	6	6	0.00
19/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10254	11	10	11	0.00
19/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5744	6	6	6	0.00
19/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5713	6	6	6	0.00
19/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5183	5	5	5	200.00
19/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6383	7	6	7	102.00
19/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4905	5	5	5	102.00
19/03/2021	R214 On 06-May-21			Bond Future	11.35	62.8019	63.3042	62.8019	14,643.00
19/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5135	5	5	5	0.00
19/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5097	5	5	5	0.00
19/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5058	5	5	5	0.00
19/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	520	1	1	1	0.00
19/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	511	1	1	1	0.00
19/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	501	1	1	1	0.00
19/03/2021	R214 On 05-August-21			Bond Future	11.56	63.4843	63.9919	63.4843	0.00
19/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4592	4	5	4	0.00
19/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4624	4	5	4	0.00
19/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4560	4	5	4	0.00
19/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2232	2	2	2	0.00
19/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2266	2	2	2	0.00
19/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2249	2	2	2	0.00
19/03/2021	R214 On 04-November-21			Bond Future	11.76	60.9181	61.4312	60.9181	0.00
19/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6143	6	6	6	0.00
19/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6112	6	6	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
19/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6081	6	6	6	0.00
19/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2688	3	3	3	0.00
19/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2657	3	3	3	0.00
19/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2672	3	3	3	0.00
19/03/2021	R214 On 03-February-22			Bond Future	11.98	61.6184	62.1374	61.6184	0.00
19/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3424	3	3	3	0.00
19/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3403	3	3	3	0.00
19/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3447	3	3	3	0.00
19/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6416	7	6	7	0.00
19/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6384	7	6	7	0.00
19/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6353	7	6	7	0.00
19/03/2021	R248 On 06-May-21			Bond Future	11.41	78.9046	79.5634	78.9046	137,300.00
19/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6366	6	6	6	0.00
19/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6318	6	6	6	0.00
19/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6414	6	6	6	0.00
19/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	88	0	0	0	1,200.00
19/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	663	1	1	1	1,200.00
19/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	4935	5	5	5	0.00
19/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	497	1	0	1	0.00
19/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	517	1	1	1	0.00
19/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	8983	10	9	10	0.00
19/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	507	1	1	1	0.00
19/03/2021	R248 On 05-August-21			Bond Future	11.62	79.7620	80.4278	79.7620	0.00
19/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	427	0	0	0	1,300.00
19/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7196	7	7	7	0.00
19/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7157	7	7	7	0.00
19/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	700	1	1	1	1,300.00
19/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1724	2	2	2	1,300.00
19/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1113	1	1	1	1,300.00
19/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7235	7	7	7	0.00
19/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1814	2	2	2	0.00
19/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1797	2	2	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
19/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8245	9	8	9	0.00
19/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	6637	7	7	7	0.00
19/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1779	2	2	2	0.00
19/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10158	11	10	11	0.00
19/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	12325	13	12	13	0.00
19/03/2021	R248 On 04-November-21			Bond Future	11.83	76.2436	76.9167	76.2436	0.00
19/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8353	8	8	8	0.00
19/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8317	8	8	8	0.00
19/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8388	8	8	8	0.00
19/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2430	3	2	3	0.00
19/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2467	3	2	3	0.00
19/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2448	3	2	3	0.00
19/03/2021	R248 On 03-February-22			Bond Future	12.05	77.1202	77.8009	77.1202	0.00
19/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3877	4	4	4	0.00
19/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3850	4	4	4	0.00
19/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3824	4	4	4	0.00
19/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7407	8	7	8	0.00
19/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7486	8	7	8	0.00
19/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7446	8	7	8	0.00