



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	2025 On 06-May-21			Bond Future	150.81	151.1479	150.8102	151.1479	7,790.00
26/02/2021	2025 On 05-August-21			Bond Future	150.93	151.2747	150.9327	151.2747	0.00
26/02/2021	2025 On 04-November-21			Bond Future	152.62	152.9677	152.6216	152.9677	0.00
26/02/2021	2025 On 03-February-22			Bond Future	152.82	153.1666	152.8163	153.1666	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
26/02/2021	2029 On 06-May-21			Bond Future	108.25	110.8350	108.2485	110.8350	2,382.00
26/02/2021	2029 On 05-August-21			Bond Future	109.43	112.0494	109.4342	112.0494	0.00
26/02/2021	2029 On 04-November-21			Bond Future	109.51	112.1539	109.5092	112.1539	0.00
26/02/2021	2029 On 03-February-22			Bond Future	110.77	113.4409	110.7657	113.4409	0.00
26/02/2021	2030 On 06-May-21			Bond Future	9.16	95.5324	9.1618	95.5324	113,541.00
26/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	13077	13	13077	13	0.00
26/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	1350	1	1350	1	0.00
26/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	384	0	384	0	0.00
26/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1150	1	1150	1	0.00
26/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	970	1	970	1	300.00
26/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	2079	2	2079	2	0.00
26/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	8490	9	8490	9	0.00
26/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	13030	13	13030	13	0.00
26/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	12984	13	12984	13	0.00
26/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1236	1	1236	1	0.00
26/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	1470	2	1470	2	0.00
26/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	2171	2	2171	2	0.00
26/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	2499	3	2499	3	0.00
26/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	2235	2	2235	2	300.00
26/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	9492	10	9492	10	0.00
26/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	4741	5	4741	5	0.00
26/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	126	0	126	0	700.00
26/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	5265	5	5265	5	0.00
26/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	1872	2	1872	2	0.00
26/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	466	0	466	0	0.00
26/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1939	2	1939	2	0.00
26/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	53	0	53	0	300.00
26/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1626	1	1626	1	0.00
26/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1674	2	1674	2	0.00
26/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	2391	2	2391	2	5,000.00
26/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	5	0	5	0	0.00
26/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	5	0	5	0	0.00
26/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	93	0	93	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
26/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1751	2	1751	2	700.00
26/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	7192	7	7192	7	0.00
26/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	578	0	578	0	700.00
26/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	2732	3	2732	3	2,500.00
26/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	1442	1	1442	1	0.00
26/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	3220	3	3220	3	0.00
26/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	2877	3	2877	3	0.00
26/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	2558	2	2558	2	2,500.00
26/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	5064	5	5064	5	0.00
26/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	5	0	5	0	0.00
26/02/2021	2030 On 05-August-21			Bond Future	9.37	92.5503	9.3734	92.5503	0.00
26/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	5966	6	5966	6	0.00
26/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	231	0	231	0	200.00
26/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	1703	2	1703	2	600.00
26/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	6461	7	6461	7	0.00
26/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1364	1	1364	1	200.00
26/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	2967	3	2967	3	600.00
26/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	13517	14	13517	14	0.00
26/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	6384	6	6384	6	0.00
26/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	6423	7	6423	7	0.00
26/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	929	1	929	1	0.00
26/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	941	1	941	1	0.00
26/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	66	0	66	0	600.00
26/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	9981	10	9981	10	0.00
26/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	1081	1	1081	1	200.00
26/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	4679	4	4679	4	0.00
26/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	918	1	918	1	0.00
26/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	2550	2	2550	2	0.00
26/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	4053	4	4053	4	0.00
26/02/2021	2030 On 04-November-21			Bond Future	9.58	93.5654	9.5762	93.5654	0.00
26/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	1665	2	1665	2	300.00
26/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	9890	10	9890	10	0.00
26/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	6845	7	6845	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
26/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	6776	7	6776	7	0.00
26/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	955	1	955	1	300.00
26/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	6810	7	6810	7	0.00
26/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1602	1	1602	1	0.00
26/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1617	1	1617	1	0.00
26/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	6055	6	6055	6	0.00
26/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	692	1	692	1	300.00
26/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	8203	8	8203	8	0.00
26/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1587	1	1587	1	0.00
26/02/2021	2030 On 03-February-22			Bond Future	9.80	90.6138	9.7966	90.6138	0.00
26/02/2021	2030 On 03-February-22	9.78	Call	Bond Future	3817	4	3817	4	0.00
26/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	2977	3	2977	3	0.00
26/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	2954	3	2954	3	0.00
26/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	3000	3	3000	3	0.00
26/02/2021	2030 On 03-February-22	8.39	Call	Bond Future	1154	1	1154	1	101.00
26/02/2021	2030 On 03-February-22	9.35	Call	Bond Future	2771	3	2771	3	0.00
26/02/2021	2030 On 03-February-22	9.35	Put	Bond Future	5086	5	5086	5	101.00
26/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	4790	4	4790	4	0.00
26/02/2021	2030 On 03-February-22	8.39	Put	Bond Future	8707	8	8707	8	0.00
26/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	4848	4	4848	4	0.00
26/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	4819	4	4819	4	0.00
26/02/2021	2030 On 03-February-22	9.78	Put	Bond Future	3902	4	3902	4	101.00
26/02/2021	2032 On 06-May-21			Bond Future	9.88	90.1522	9.8774	90.1522	124,744.00
26/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	12332	12	12332	12	0.00
26/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	12283	12	12283	12	0.00
26/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	3759	4	3759	4	736.00
26/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	12381	12	12381	12	0.00
26/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	14555	15	14555	15	0.00
26/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	23	0	23	0	0.00
26/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	24	0	24	0	0.00
26/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	6	0	6	0	736.00
26/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1057	1	1057	1	0.00
26/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	23	0	23	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2021	2032 On 05-August-21			Bond Future	10.09	91.1180	10.0863	91.1180	0.00
26/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	7940	8	7940	8	0.00
26/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	7982	8	7982	8	0.00
26/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8024	8	8024	8	0.00
26/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	858	1	858	1	0.00
26/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	869	1	869	1	0.00
26/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	880	1	880	1	0.00
26/02/2021	2032 On 04-November-21			Bond Future	10.30	87.9718	10.2962	87.9718	0.00
26/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	13375	13	13375	13	0.00
26/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1664	1	1664	1	700.00
26/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	8973	9	8973	9	0.00
26/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2721	2	2721	2	700.00
26/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	8897	9	8897	9	0.00
26/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	8935	9	8935	9	0.00
26/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1352	1	1352	1	0.00
26/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1377	1	1377	1	0.00
26/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	7449	7	7449	7	0.00
26/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1364	1	1364	1	0.00
26/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	443	0	443	0	700.00
26/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	5450	5	5450	5	0.00
26/02/2021	2032 On 03-February-22			Bond Future	10.52	88.9617	10.5184	88.9617	0.00
26/02/2021	2032 On 03-February-22	10.14	Call	Bond Future	3389	3	3389	3	0.00
26/02/2021	2032 On 03-February-22	9.14	Call	Bond Future	1445	1	1445	1	97.00
26/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1164	1	1164	1	198.00
26/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	4189	4	4189	4	0.00
26/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	4217	4	4217	4	0.00
26/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2608	2	2608	2	0.00
26/02/2021	2032 On 03-February-22	10.66	Call	Bond Future	4825	4	4825	4	0.00
26/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	4161	4	4161	4	0.00
26/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4133	4	4133	4	0.00
26/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	4682	4	4682	4	0.00
26/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	4598	4	4598	4	198.00
26/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	4654	4	4654	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
26/02/2021	2032 On 03-February-22	10.66	Put	Bond Future	4043	4	4043	4	97.00
26/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	6668	6	6668	6	198.00
26/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	10760	11	10760	11	0.00
26/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	4626	4	4626	4	0.00
26/02/2021	2032 On 03-February-22	10.14	Put	Bond Future	5526	5	5526	5	97.00
26/02/2021	2032 On 03-February-22	9.14	Put	Bond Future	9584	9	9584	9	0.00
26/02/2021	2033 On 06-May-21			Bond Future	102.52	104.1238	102.5173	104.1238	9,583.00
26/02/2021	2033 On 05-August-21			Bond Future	103.64	105.2645	103.6401	105.2645	0.00
26/02/2021	2033 On 04-November-21			Bond Future	103.58	105.2188	103.5760	105.2188	0.00
26/02/2021	2033 On 03-February-22			Bond Future	104.76	106.4262	104.7644	106.4262	0.00
26/02/2021	2037 On 06-May-21			Bond Future	10.72	85.4510	10.7178	85.4510	130,141.00
26/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10375	10	10375	10	0.00
26/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10324	10	10324	10	0.00
26/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	10273	10	10273	10	0.00
26/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	133	0	133	0	0.00
26/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	139	0	139	0	0.00
26/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	136	0	136	0	0.00
26/02/2021	2037 On 05-August-21			Bond Future	10.93	82.1107	10.9307	82.1107	0.00
26/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	8873	9	8873	9	0.00
26/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	8916	9	8916	9	0.00
26/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	8959	9	8959	9	0.00
26/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1022	1	1022	1	0.00
26/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1010	1	1010	1	0.00
26/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	999	1	999	1	0.00
26/02/2021	2037 On 04-November-21			Bond Future	11.13	83.0114	11.1328	83.0114	0.00
26/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	10827	10	10827	10	0.00
26/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10787	10	10787	10	0.00
26/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	10867	11	10867	11	0.00
26/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1312	1	1312	1	0.00
26/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1324	1	1324	1	0.00
26/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1300	1	1300	1	0.00
26/02/2021	2037 On 03-February-22			Bond Future	11.35	79.6911	11.3496	79.6911	0.00
26/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5339	5	5339	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
26/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5276	5	5276	5	0.00
26/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5307	5	5307	5	0.00
26/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4620	4	4620	4	0.00
26/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4675	4	4675	4	0.00
26/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4647	4	4647	4	0.00
26/02/2021	2038 On 06-May-21			Bond Future	116.68	116.6684	116.6754	116.6684	7,799.00
26/02/2021	2038 On 05-August-21			Bond Future	116.23	116.2262	116.2329	116.2262	0.00
26/02/2021	2038 On 04-November-21			Bond Future	117.53	117.5272	117.5337	117.5272	0.00
26/02/2021	2038 On 03-February-22			Bond Future	117.13	117.1250	117.1314	117.1250	0.00
26/02/2021	2040 On 06-May-21			Bond Future	10.86	87.4277	10.8650	87.4277	79,050.00
26/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	10105	10	10105	10	0.00
26/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15067	15	15067	15	0.00
26/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	10052	10	10052	10	0.00
26/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2312	2	2312	2	300.00
26/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	5626	6	5626	6	300.00
26/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	10158	10	10158	10	0.00
26/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	185	0	185	0	0.00
26/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2557	3	2557	3	0.00
26/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	849	1	849	1	0.00
26/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	193	0	193	0	0.00
26/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	19	0	19	0	300.00
26/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	189	0	189	0	0.00
26/02/2021	2040 On 05-August-21			Bond Future	11.07	83.8582	11.0740	83.8582	0.00
26/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5599	5	5599	5	900.00
26/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	20254	20	20254	20	0.00
26/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	9761	10	9761	10	0.00
26/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3665	3	3665	3	900.00
26/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	9716	9	9716	9	0.00
26/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	9670	9	9670	9	0.00
26/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	969	1	969	1	0.00
26/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3828	4	3828	4	0.00
26/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	992	1	992	1	0.00
26/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	38	0	38	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	981	1	981	1	0.00
26/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2466	2	2466	2	0.00
26/02/2021	2040 On 04-November-21			Bond Future	11.27	84.7782	11.2721	84.7782	0.00
26/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11202	11	11202	11	0.00
26/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11161	11	11161	11	0.00
26/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	11120	11	11120	11	0.00
26/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1459	1	1459	1	0.00
26/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1447	1	1447	1	0.00
26/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1434	1	1434	1	0.00
26/02/2021	2040 On 03-February-22			Bond Future	11.48	81.2275	11.4844	81.2275	0.00
26/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	5559	5	5559	5	0.00
26/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	5526	5	5526	5	0.00
26/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	5593	5	5593	5	0.00
26/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4981	5	4981	5	0.00
26/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4951	5	4951	5	0.00
26/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4921	5	4921	5	0.00
26/02/2021	2044 On 06-May-21			Bond Future	10.93	83.9215	10.9290	83.9215	61,789.00
26/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	9868	10	9868	10	0.00
26/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1712	2	1712	2	3,100.00
26/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7005	7	7005	7	0.00
26/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4238	4	4238	4	3,100.00
26/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4474	4	4474	4	0.00
26/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6429	6	6429	6	0.00
26/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3142	3	3142	3	0.00
26/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10130	10	10130	10	0.00
26/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	9816	10	9816	10	0.00
26/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	9763	9	9763	9	0.00
26/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	226	0	226	0	0.00
26/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	222	0	222	0	0.00
26/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	195	0	195	0	3,100.00
26/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	713	1	713	1	3,100.00
26/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1260	1	1260	1	3,100.00
26/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	607	1	607	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
26/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1355	2	1355	2	0.00
26/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1950	2	1950	2	3,100.00
26/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	217	0	217	0	0.00
26/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3356	4	3356	4	0.00
26/02/2021	2044 On 05-August-21			Bond Future	11.13	80.4396	11.1298	80.4396	0.00
26/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10021	10	10021	10	0.00
26/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	9976	10	9976	10	0.00
26/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10066	10	10066	10	0.00
26/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	923	1	923	1	0.00
26/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	933	1	933	1	0.00
26/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	944	1	944	1	0.00
26/02/2021	2044 On 04-November-21			Bond Future	11.32	81.3221	11.3198	81.3221	0.00
26/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10977	10	10977	10	0.00
26/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10937	10	10937	10	0.00
26/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11018	11	11018	11	0.00
26/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1526	1	1526	1	0.00
26/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1553	1	1553	1	0.00
26/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1539	1	1539	1	0.00
26/02/2021	2044 On 03-February-22			Bond Future	11.52	77.8578	11.5233	77.8578	0.00
26/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	5586	5	5586	5	0.00
26/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5519	5	5519	5	0.00
26/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	5552	5	5552	5	0.00
26/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	5060	5	5060	5	0.00
26/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	5090	5	5090	5	0.00
26/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	5030	5	5030	5	0.00
26/02/2021	2046 On 06-May-21			Bond Future	104.92	106.3720	104.9213	106.3720	14,893.00
26/02/2021	2046 On 05-August-21			Bond Future	106.07	107.5375	106.0706	107.5375	0.00
26/02/2021	2046 On 04-November-21			Bond Future	105.45	106.9351	105.4515	106.9351	0.00
26/02/2021	2046 On 03-February-22			Bond Future	106.66	108.1623	106.6616	108.1623	0.00
26/02/2021	2050 On 06-May-21			Bond Future	107.83	109.9752	107.8283	109.9752	10,904.00
26/02/2021	2050 On 05-August-21			Bond Future	107.08	109.2540	107.0830	109.2540	0.00
26/02/2021	2050 On 04-November-21			Bond Future	108.28	110.4769	108.2814	110.4769	0.00
26/02/2021	2050 On 03-February-22			Bond Future	107.58	109.7986	107.5777	109.7986	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
26/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	AL37 On 06-May-21			Index Future	779.47	780.5840	779.4740	780.5840	0.00
26/02/2021	AL37 On 05-August-21			Index Future	787.73	788.8540	787.7300	788.8540	0.00
26/02/2021	AL37 On 04-November-21			Index Future	796.44	797.5820	796.4430	797.5820	0.00
26/02/2021	AL37 On 03-February-22			Index Future	805.39	806.5450	805.3920	806.5450	0.00
26/02/2021	AL7T On 06-May-21			Index Future	875.48	876.3830	875.4820	876.3830	0.00
26/02/2021	AL7T On 05-August-21			Index Future	884.75	885.6680	884.7540	885.6680	0.00
26/02/2021	AL7T On 04-November-21			Index Future	894.54	895.4670	894.5410	895.4670	0.00
26/02/2021	AL7T On 03-February-22			Index Future	904.59	905.5300	904.5920	905.5300	0.00
26/02/2021	ALBI On 06-May-21			Index Future	770.55	769.9180	770.5490	769.9180	306.00
26/02/2021	ALBI On 05-August-21			Index Future	778.71	778.0760	778.7100	778.0760	0.00
26/02/2021	ALBI On 04-November-21			Index Future	787.32	786.6840	787.3230	786.6840	0.00
26/02/2021	ALBI On 03-February-22			Index Future	796.17	795.5250	796.1700	795.5250	0.00
26/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
26/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2021	ES33 On 06-May-21			Bond Future	11.42	75.4179	11.4171	75.4179	350.00
26/02/2021	ES33 On 05-August-21			Bond Future	11.67	76.2256	11.6698	76.2256	0.00
26/02/2021	ES33 On 04-November-21			Bond Future	11.93	73.2863	11.9256	73.2863	0.00
26/02/2021	ES33 On 03-February-22			Bond Future	12.20	74.1109	12.2001	74.1109	0.00
26/02/2021	ES42 On 06-May-21			Bond Future	11.98	73.6826	11.9797	73.6826	4,779.00
26/02/2021	ES42 On 05-August-21			Bond Future	12.22	74.4724	12.2208	74.4724	0.00
26/02/2021	ES42 On 04-November-21			Bond Future	12.47	71.0310	12.4666	71.0310	0.00
26/02/2021	ES42 On 03-February-22			Bond Future	12.72	71.8309	12.7214	71.8309	0.00
26/02/2021	GOVI On 06-May-21			GOVI	761.27	760.6880	761.2660	760.6880	975.00
26/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	825760	82	825760	82	0.00
26/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	825860	82	825860	82	0.00
26/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	825960	82	825960	82	0.00
26/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 05-August-21			GOVI	769.33	768.7470	769.3280	768.7470	0.00
26/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	501780	50	501780	50	0.00
26/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	501880	50	501880	50	0.00
26/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	501980	50	501980	50	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
26/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 04-November-21			GOVI	777.84	777.2520	777.8380	777.2520	0.00
26/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	494180	49	494180	49	0.00
26/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	494280	49	494280	49	0.00
26/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	494380	49	494380	49	0.00
26/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 03-February-22			GOVI	786.58	785.9870	786.5780	785.9870	0.00
26/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
26/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	61820	7	61820	7	0.00
26/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	61620	7	61620	7	0.00
26/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	61720	7	61720	7	0.00
26/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2021	IGOV On 06-May-21			Index Future	280.94	283.5240	280.9430	283.5240	906.00
26/02/2021	IGOV On 05-August-21			Index Future	283.99	286.5980	283.9870	286.5980	0.00
26/02/2021	IGOV On 04-November-21			Index Future	287.20	289.8370	287.1970	289.8370	0.00
26/02/2021	IGOV On 03-February-22			Index Future	290.49	293.1630	290.4910	293.1630	0.00
26/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
26/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
26/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4300	89.4400	89.4300	0.00
26/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.77	90.7500	90.7700	90.7500	51.00
26/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.29	90.2600	90.2900	90.2600	0.00
26/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.52	90.4800	90.5200	90.4800	0.00
26/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.78	93.7300	93.7800	93.7300	0.00
26/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.41	94.3400	94.4100	94.3400	0.00
26/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.93	86.8600	86.9300	86.8600	0.00
26/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.61	92.5300	92.6100	92.5300	0.00
26/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
26/02/2021	IS10 On 17-December-25			Interest Rate Swap	82.05	81.6200	82.0500	81.6200	0.00
26/02/2021	IS10 On 16-March-26			Interest Rate Swap	78.74	78.2600	78.7400	78.2600	0.00
26/02/2021	IS10 On 15-June-26			Interest Rate Swap	77.29	76.7800	77.2900	76.7800	0.00
26/02/2021	IS10 On 21-September-26			Interest Rate Swap	79.42	78.9100	79.4200	78.9100	0.00
26/02/2021	IS10 On 21-December-26			Interest Rate Swap	83.51	83.0000	83.5100	83.0000	0.00
26/02/2021	IS10 On 15-March-27			Interest Rate Swap	82.13	81.5900	82.1300	81.5900	0.00
26/02/2021	IS10 On 21-June-27			Interest Rate Swap	84.32	83.7400	84.3200	83.7400	0.00
26/02/2021	IS10 On 20-September-27			Interest Rate Swap	90.22	89.5900	90.2200	89.5900	0.00
26/02/2021	IS10 On 20-December-27			Interest Rate Swap	90.74	90.0700	90.7400	90.0700	0.00
26/02/2021	IS10 On 22-March-28			Interest Rate Swap	83.92	83.2100	83.9200	83.2100	0.00
26/02/2021	IS10 On 20-June-28			Interest Rate Swap	91.79	91.0800	91.7900	91.0800	0.00
26/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3050	3.6650	96.3050	0.00
26/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.74	96.2950	3.7350	96.2950	0.00
26/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.75	96.2600	3.7500	96.2600	0.00
26/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.79	96.2550	3.7850	96.2550	0.00
26/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.80	96.2100	3.8000	96.2100	0.00
26/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.91	96.1400	3.9100	96.1400	0.00
26/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.93	96.1000	3.9300	96.1000	30,000.00
26/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.27	95.7650	4.2650	95.7650	0.00
26/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.54	95.5200	4.5400	95.5200	0.00
26/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.84	95.2400	4.8400	95.2400	471.00
26/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.05	95.0150	5.0450	95.0150	0.00
26/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.30	94.7450	5.2950	94.7450	0.00
26/02/2021	R023 On 06-May-21			Bond Future	5.35	105.4271	5.3469	105.4271	40,958.00
26/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	3788	4	3788	4	0.00
26/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	3772	4	3772	4	0.00
26/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	3805	4	3805	4	0.00
26/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
26/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
26/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
26/02/2021	R023 On 05-August-21			Bond Future	5.53	106.5560	5.5275	106.5560	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
26/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	347	0	347	0	0.00
26/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	341	0	341	0	0.00
26/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	335	0	335	0	0.00
26/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	692	1	692	1	0.00
26/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	684	1	684	1	0.00
26/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	675	1	675	1	0.00
26/02/2021	R023 On 04-November-21			Bond Future	5.74	103.8161	5.7432	103.8161	0.00
26/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	196	0	196	0	0.00
26/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	194	0	194	0	0.00
26/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	191	0	191	0	0.00
26/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	1266	1	1266	1	0.00
26/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	1256	1	1256	1	0.00
26/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	1246	1	1246	1	0.00
26/02/2021	R023 On 03-February-22			Bond Future	6.06	104.9836	6.0571	104.9836	0.00
26/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	180	0	180	0	0.00
26/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	183	0	183	0	0.00
26/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	185	0	185	0	0.00
26/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	1190	1	1190	1	0.00
26/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	1198	1	1198	1	0.00
26/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	1206	1	1206	1	0.00
26/02/2021	R035 On 06-May-21			Bond Future	10.49	89.8788	10.4855	89.8788	99,446.00
26/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11284	11	11284	11	0.00
26/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	11232	11	11232	11	0.00
26/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	4637	5	4637	5	0.00
26/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2044	2	2044	2	600.00
26/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	5113	5	5113	5	600.00
26/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	14110	14	14110	14	0.00
26/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	5947	6	5947	6	0.00
26/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3565	3	3565	3	1,650.00
26/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9511	9	9511	9	0.00
26/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11336	11	11336	11	0.00
26/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2551	2	2551	2	0.00
26/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1093	1	1093	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	7107	7	7107	7	0.00
26/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13400	13	13400	13	0.00
26/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1571	2	1571	2	223.00
26/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	28	0	28	0	1,650.00
26/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3212	3	3212	3	0.00
26/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	471	0	471	0	1,650.00
26/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2611	3	2611	3	0.00
26/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	19	0	19	0	600.00
26/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2126	2	2126	2	500.00
26/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4034	4	4034	4	0.00
26/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	83	0	83	0	0.00
26/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	81	0	81	0	0.00
26/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	178	0	178	0	223.00
26/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	682	1	682	1	223.00
26/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1461	2	1461	2	0.00
26/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	882	1	882	1	0.00
26/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1024	1	1024	1	500.00
26/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	79	0	79	0	0.00
26/02/2021	R035 On 05-August-21			Bond Future	10.70	90.8412	10.6966	90.8412	0.00
26/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3716	4	3716	4	0.00
26/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1590	2	1590	2	100.00
26/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	6037	6	6037	6	0.00
26/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
26/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	47029	47	47029	47	0.00
26/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1877	2	1877	2	100.00
26/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	47146	47	47146	47	0.00
26/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	47262	47	47262	47	0.00
26/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3248	3	3248	3	100.00
26/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	6083	6	6083	6	0.00
26/02/2021	R035 On 04-November-21			Bond Future	10.91	87.3621	10.9082	87.3621	0.00
26/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	16007	16	16007	16	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
26/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7477	7	7477	7	0.00
26/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2505	2	2505	2	782.00
26/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10559	10	10559	10	0.00
26/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10518	10	10518	10	0.00
26/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2248	2	2248	2	400.00
26/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3537	3	3537	3	400.00
26/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10599	10	10599	10	0.00
26/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4975	5	4975	5	0.00
26/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3916	4	3916	4	782.00
26/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6876	7	6876	7	0.00
26/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1318	1	1318	1	0.00
26/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2466	2	2466	2	782.00
26/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5357	5	5357	5	0.00
26/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	7358	7	7358	7	0.00
26/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1342	1	1342	1	0.00
26/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1330	1	1330	1	0.00
26/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	367	0	367	0	400.00
26/02/2021	R035 On 03-February-22			Bond Future	11.14	88.3449	11.1352	88.3449	0.00
26/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1587	1	1587	1	683.00
26/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5218	5	5218	5	0.00
26/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	5705	5	5705	5	0.00
26/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3493	3	3493	3	0.00
26/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5187	5	5187	5	0.00
26/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5155	5	5155	5	0.00
26/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4645	4	4645	4	0.00
26/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4618	4	4618	4	0.00
26/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	4189	4	4189	4	683.00
26/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4590	4	4590	4	0.00
26/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6493	6	6493	6	683.00
26/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10918	11	10918	11	0.00
26/02/2021	R186 On 06-May-21			Bond Future	7.46	117.9679	7.4574	117.9679	106,300.00
26/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	14912	15	14912	15	0.00
26/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1047	1	1047	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
26/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	14871	15	14871	15	0.00
26/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	14830	15	14830	15	0.00
26/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
26/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
26/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1822	2	1822	2	15,177.00
26/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
26/02/2021	R186 On 05-August-21			Bond Future	7.65	113.9507	7.6515	113.9507	0.00
26/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	5023	5	5023	5	0.00
26/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	4987	5	4987	5	0.00
26/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	4952	5	4952	5	0.00
26/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	595	0	595	0	0.00
26/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	586	0	586	0	0.00
26/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	577	0	577	0	0.00
26/02/2021	R186 On 04-November-21			Bond Future	7.85	115.2000	7.8477	115.2000	0.00
26/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	3169	3	3169	3	0.00
26/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	3143	3	3143	3	0.00
26/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	3118	3	3118	3	0.00
26/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	2051	2	2051	2	0.00
26/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	2033	2	2033	2	0.00
26/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	2015	2	2015	2	0.00
26/02/2021	R186 On 03-February-22			Bond Future	8.06	111.2145	8.0640	111.2145	0.00
26/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1317	1	1317	1	0.00
26/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1331	1	1331	1	0.00
26/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1346	1	1346	1	0.00
26/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	4611	4	4611	4	0.00
26/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	4640	4	4640	4	0.00
26/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	4669	4	4669	4	0.00
26/02/2021	R197 On 06-May-21			Bond Future	319.63	320.4558	319.6325	320.4558	2,074.00
26/02/2021	R197 On 05-August-21			Bond Future	315.14	315.9701	315.1366	315.9701	0.00
26/02/2021	R197 On 04-November-21			Bond Future	318.66	319.5071	318.6635	319.5071	0.00
26/02/2021	R197 On 03-February-22			Bond Future	314.23	315.0813	314.2277	315.0813	0.00
26/02/2021	R202 On 06-May-21			Bond Future	227.97	230.9565	227.9723	230.9565	8,028.00
26/02/2021	R202 On 05-August-21			Bond Future	226.22	229.2394	226.2216	229.2394	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
26/02/2021	R202 On 04-November-21			Bond Future	228.75	231.8050	228.7531	231.8050	0.00
26/02/2021	R202 On 03-February-22			Bond Future	227.08	230.1667	227.0796	230.1667	0.00
26/02/2021	R209 On 06-May-21			Bond Future	10.38	69.5872	10.3800	69.5872	26,647.00
26/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	9720	10	9720	10	0.00
26/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	2852	3	2852	3	0.00
26/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	1798	2	1798	2	5,325.00
26/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5387	5	5387	5	0.00
26/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	6904	7	6904	7	0.00
26/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9676	10	9676	10	0.00
26/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9632	9	9632	9	0.00
26/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	435	0	435	0	2,150.00
26/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2073	2	2073	2	500.00
26/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	748	1	748	1	5,050.00
26/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4344	4	4344	4	0.00
26/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1202	1	1202	1	0.00
26/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	9764	10	9764	10	0.00
26/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	93	0	93	0	9,150.00
26/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	899	1	899	1	3,500.00
26/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3443	4	3443	4	0.00
26/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4520	5	4520	5	0.00
26/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	100	0	100	0	0.00
26/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5786	6	5786	6	0.00
26/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	98	0	98	0	0.00
26/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	357	0	357	0	3,750.00
26/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2554	3	2554	3	0.00
26/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	623	1	623	1	9,150.00
26/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1601	2	1601	2	6,250.00
26/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	95	0	95	0	0.00
26/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2247	2	2247	2	0.00
26/02/2021	R209 On 05-August-21			Bond Future	10.56	70.3327	10.5648	70.3327	0.00
26/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7473	7	7473	7	0.00
26/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7436	7	7436	7	0.00
26/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7510	7	7510	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
26/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1000	1	1000	1	0.00
26/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1022	1	1022	1	0.00
26/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1011	1	1011	1	0.00
26/02/2021	R209 On 04-November-21			Bond Future	10.75	67.9635	10.7488	67.9635	1,795.00
26/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1363	1	1363	1	3,750.00
26/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8681	8	8681	8	0.00
26/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3350	3	3350	3	0.00
26/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8073	8	8073	8	0.00
26/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8716	8	8716	8	0.00
26/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8647	8	8647	8	0.00
26/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1439	1	1439	1	0.00
26/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1689	2	1689	2	5,500.00
26/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1451	1	1451	1	0.00
26/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1464	1	1464	1	0.00
26/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4733	5	4733	5	5,500.00
26/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8728	9	8728	9	0.00
26/02/2021	R209 On 03-February-22			Bond Future	10.94	68.7282	10.9414	68.7282	0.00
26/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	4730	4	4730	4	0.00
26/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	4702	4	4702	4	0.00
26/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	4674	4	4674	4	0.00
26/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	4256	4	4256	4	0.00
26/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	4231	4	4231	4	0.00
26/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	4206	4	4206	4	0.00
26/02/2021	R210 On 06-May-21			Bond Future	199.92	201.0669	199.9170	201.0669	1,183.00
26/02/2021	R210 On 05-August-21			Bond Future	202.11	203.2699	202.1068	203.2699	0.00
26/02/2021	R210 On 04-November-21			Bond Future	201.63	202.8070	201.6303	202.8070	0.00
26/02/2021	R210 On 03-February-22			Bond Future	203.94	205.1344	203.9440	205.1344	0.00
26/02/2021	R212 On 06-May-21			Bond Future	171.38	171.3851	171.3808	171.3851	3,114.00
26/02/2021	R212 On 05-August-21			Bond Future	170.93	170.9327	170.9277	170.9327	0.00
26/02/2021	R212 On 04-November-21			Bond Future	172.84	172.8460	172.8405	172.8460	0.00
26/02/2021	R213 On 06-May-21			Bond Future	9.55	85.3730	9.5483	85.3730	9,143.00
26/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	11945	12	11945	12	0.00
26/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	11899	12	11899	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	11990	12	11990	12	0.00
26/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	14	0	14	0	0.00
26/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	15	0	15	0	0.00
26/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	15	0	15	0	0.00
26/02/2021	R213 On 05-August-21			Bond Future	9.75	86.2871	9.7490	86.2871	0.00
26/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	6409	6	6409	6	0.00
26/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	4042	4	4042	4	0.00
26/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	6710	7	6710	7	0.00
26/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	1825	2	1825	2	0.00
26/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	6672	7	6672	7	0.00
26/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	6634	7	6634	7	0.00
26/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	971	1	971	1	0.00
26/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	959	1	959	1	0.00
26/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1952	2	1952	2	0.00
26/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	4087	4	4087	4	0.00
26/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	947	1	947	1	0.00
26/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	1044	1	1044	1	0.00
26/02/2021	R213 On 04-November-21			Bond Future	9.95	83.7034	9.9517	83.7034	0.00
26/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	7328	7	7328	7	0.00
26/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	7294	7	7294	7	0.00
26/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	7362	7	7362	7	0.00
26/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1566	1	1566	1	0.00
26/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1552	1	1552	1	0.00
26/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1538	1	1538	1	0.00
26/02/2021	R213 On 03-February-22			Bond Future	10.17	84.6448	10.1705	84.6448	0.00
26/02/2021	R213 On 03-February-22	10.25	Call	Bond Future	4217	4	4217	4	0.00
26/02/2021	R213 On 03-February-22	9.76	Call	Bond Future	2989	3	2989	3	0.00
26/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	3950	4	3950	4	0.00
26/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2590	2	2590	2	0.00
26/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	3491	3	3491	3	0.00
26/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	3466	3	3466	3	0.00
26/02/2021	R213 On 03-February-22	8.80	Call	Bond Future	1313	1	1313	1	102.00
26/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1120	1	1120	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3516	3	3516	3	0.00
26/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	4496	4	4496	4	0.00
26/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	5679	5	5679	5	200.00
26/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	9500	9	9500	9	0.00
26/02/2021	R213 On 03-February-22	8.80	Put	Bond Future	8716	8	8716	8	0.00
26/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	4550	4	4550	4	0.00
26/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	4523	4	4523	4	0.00
26/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	4055	4	4055	4	200.00
26/02/2021	R213 On 03-February-22	9.76	Put	Bond Future	5121	5	5121	5	102.00
26/02/2021	R213 On 03-February-22	10.25	Put	Bond Future	3812	4	3812	4	102.00
26/02/2021	R214 On 06-May-21			Bond Future	10.81	66.1651	10.8120	66.1651	13,944.00
26/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	7925	8	7925	8	0.00
26/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	7882	8	7882	8	0.00
26/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	7840	8	7840	8	0.00
26/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	280	0	280	0	0.00
26/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	275	0	275	0	0.00
26/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	270	0	270	0	0.00
26/02/2021	R214 On 05-August-21			Bond Future	11.00	66.8736	10.9971	66.8736	0.00
26/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	6787	7	6787	7	0.00
26/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	6822	7	6822	7	0.00
26/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	6753	7	6753	7	0.00
26/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1387	1	1387	1	0.00
26/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1416	1	1416	1	0.00
26/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1402	1	1402	1	0.00
26/02/2021	R214 On 04-November-21			Bond Future	11.18	64.3292	11.1813	64.3292	0.00
26/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8324	8	8324	8	0.00
26/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8291	8	8291	8	0.00
26/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8259	8	8259	8	0.00
26/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1804	2	1804	2	0.00
26/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1776	2	1776	2	0.00
26/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1790	2	1790	2	0.00
26/02/2021	R214 On 03-February-22			Bond Future	11.38	65.0529	11.3773	65.0529	0.00
26/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	4688	4	4688	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
26/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	4661	4	4661	4	0.00
26/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	4715	4	4715	4	0.00
26/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4593	4	4593	4	0.00
26/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4567	4	4567	4	0.00
26/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4541	4	4541	4	0.00
26/02/2021	R248 On 06-May-21			Bond Future	10.85	83.2085	10.8478	83.2085	132,207.00
26/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	9997	10	9997	10	0.00
26/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	9943	10	9943	10	0.00
26/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10050	10	10050	10	0.00
26/02/2021	R248 On 06-May-21	10.20	Call	Bond Future	647	0	647	0	1,200.00
26/02/2021	R248 On 06-May-21	10.80	Call	Bond Future	2307	0	2307	0	1,200.00
26/02/2021	R248 On 06-May-21	10.80	Put	Bond Future	2657	0	2657	0	0.00
26/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	212	0	212	0	0.00
26/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	221	0	221	0	0.00
26/02/2021	R248 On 06-May-21	10.20	Put	Bond Future	5620	0	5620	0	0.00
26/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	216	0	216	0	0.00
26/02/2021	R248 On 05-August-21			Bond Future	11.03	84.0995	11.0346	84.0995	0.00
26/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	10224	10	10224	10	0.00
26/02/2021	R248 On 05-August-21	10.00	Call	Bond Future	959	1	959	1	1,300.00
26/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	10269	10	10269	10	0.00
26/02/2021	R248 On 05-August-21	10.30	Call	Bond Future	1585	1	1585	1	1,300.00
26/02/2021	R248 On 05-August-21	10.90	Call	Bond Future	3344	3	3344	3	1,300.00
26/02/2021	R248 On 05-August-21	10.60	Call	Bond Future	2387	2	2387	2	1,300.00
26/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10315	10	10315	10	0.00
26/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	930	1	930	1	0.00
26/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	919	1	919	1	0.00
26/02/2021	R248 On 05-August-21	10.60	Put	Bond Future	5568	6	5568	6	0.00
26/02/2021	R248 On 05-August-21	10.90	Put	Bond Future	4307	4	4307	4	0.00
26/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	909	1	909	1	0.00
26/02/2021	R248 On 05-August-21	10.30	Put	Bond Future	7092	7	7092	7	0.00
26/02/2021	R248 On 05-August-21	10.00	Put	Bond Future	8906	9	8906	9	0.00
26/02/2021	R248 On 04-November-21			Bond Future	11.22	80.6096	11.2205	80.6096	0.00
26/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11352	11	11352	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11311	11	11311	11	0.00
26/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11393	11	11393	11	0.00
26/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1460	1	1460	1	0.00
26/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1485	1	1485	1	0.00
26/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1472	1	1472	1	0.00
26/02/2021	R248 On 03-February-22			Bond Future	11.42	81.5165	11.4188	81.5165	0.00
26/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	5560	5	5560	5	0.00
26/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	5526	5	5526	5	0.00
26/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	5491	5	5491	5	0.00
26/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	5089	5	5089	5	0.00
26/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	5152	5	5152	5	0.00
26/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	5120	5	5120	5	0.00