



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	2025 On 05-August-21			Bond Future	153.69	153.7188	153.6860	153.7188	5,368.00
02/06/2021	2025 On 04-November-21			Bond Future	155.41	155.4404	155.4059	155.4404	0.00
02/06/2021	2025 On 03-February-22			Bond Future	155.67	155.7093	155.6736	155.7093	0.00
02/06/2021	2025 On 05-May-22			Bond Future	157.55	157.5885	157.5516	157.5885	0.00
02/06/2021	2029 On 05-August-21			Bond Future	114.97	114.9839	114.9657	114.9839	3,031.00
02/06/2021	2029 On 04-November-21			Bond Future	115.10	115.1207	115.1014	115.1207	0.00
02/06/2021	2029 On 03-February-22			Bond Future	116.45	116.4742	116.4539	116.4742	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
02/06/2021	2029 On 05-May-22			Bond Future	116.68	116.7043	116.6833	116.7043	0.00
02/06/2021	2030 On 05-August-21			Bond Future	9.02	94.2127	9.0155	94.2127	100,948.00
02/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7722	8	7722	8	0.00
02/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	911	1	911	1	5,000.00
02/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3704	4	3704	4	0.00
02/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4713	5	4713	5	0.00
02/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1892	2	1892	2	600.00
02/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7126	7	7126	7	0.00
02/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	153	0	153	0	200.00
02/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7676	8	7676	8	0.00
02/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7630	8	7630	8	0.00
02/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6452	6	6452	6	0.00
02/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1587	2	1587	2	479.00
02/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3514	3	3514	3	600.00
02/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15434	15	15434	15	0.00
02/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1469	1	1469	1	200.00
02/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7922	8	7922	8	0.00
02/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	2	0	2	0	600.00
02/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	260	0	260	0	200.00
02/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2803	3	2803	3	0.00
02/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	205	0	205	0	0.00
02/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3862	4	3862	4	0.00
02/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	201	0	201	0	0.00
02/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	2261	2	2261	2	0.00
02/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	1116	1	1116	1	0.00
02/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	704	1	704	1	479.00
02/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2635	3	2635	3	0.00
02/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	1035	1	1035	1	5,000.00
02/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	353	0	353	0	479.00
02/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	197	0	197	0	0.00
02/06/2021	2030 On 04-November-21			Bond Future	9.20	95.2455	9.2025	95.2455	0.00
02/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1905	2	1905	2	300.00
02/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11427	11	11427	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
02/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7975	8	7975	8	0.00
02/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5235	5	5235	5	29.00
02/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7895	8	7895	8	0.00
02/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10662	11	10662	11	0.00
02/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2961	3	2961	3	29.00
02/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1022	1	1022	1	300.00
02/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7935	8	7935	8	0.00
02/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	724	1	724	1	0.00
02/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	734	1	734	1	0.00
02/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	4292	4	4292	4	0.00
02/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	227	0	227	0	300.00
02/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6268	6	6268	6	0.00
02/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2974	3	2974	3	0.00
02/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	715	1	715	1	0.00
02/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	297	0	297	0	29.00
02/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1542	2	1542	2	0.00
02/06/2021	2030 On 03-February-22			Bond Future	9.40	92.3387	9.4004	92.3387	0.00
02/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3979	4	3979	4	1,000.00
02/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8274	8	8274	8	0.00
02/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4522	4	4522	4	0.00
02/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3498	3	3498	3	0.00
02/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3526	3	3526	3	0.00
02/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2106	2	2106	2	1,000.00
02/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3283	3	3283	3	0.00
02/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1305	1	1305	1	101.00
02/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3553	4	3553	4	0.00
02/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3293	3	3293	3	0.00
02/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3548	4	3548	4	101.00
02/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6809	7	6809	7	0.00
02/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	5054	5	5054	5	0.00
02/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3318	3	3318	3	0.00
02/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3343	3	3343	3	0.00
02/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2556	3	2556	3	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	1051	1	1051	1	1,000.00
02/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2938	3	2938	3	0.00
02/06/2021	2030 On 05-May-22			Bond Future	9.61	93.4329	9.6088	93.4329	0.00
02/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2064	0	2064	0	1,800.00
02/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8271	0	8271	0	0.00
02/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3061	3	3061	3	0.00
02/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5436	5	5436	5	0.00
02/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5404	5	5404	5	0.00
02/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1011	0	1011	0	1,800.00
02/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4667	5	4667	5	0.00
02/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5468	5	5468	5	0.00
02/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1399	1	1399	1	1,073.00
02/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8858	0	8858	0	0.00
02/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2484	3	2484	3	0.00
02/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5802	0	5802	0	0.00
02/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2518	3	2518	3	0.00
02/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2501	3	2501	3	0.00
02/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4385	4	4385	4	1,073.00
02/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7411	7	7411	7	0.00
02/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2958	3	2958	3	1,073.00
02/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1371	0	1371	0	1,800.00
02/06/2021	2032 On 05-August-21			Bond Future	9.71	93.2030	9.7144	93.2030	118,592.00
02/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9513	9	9513	9	0.00
02/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9464	9	9464	9	0.00
02/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9562	9	9562	9	0.00
02/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	161	0	161	0	0.00
02/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	168	0	168	0	0.00
02/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	164	0	164	0	0.00
02/06/2021	2032 On 04-November-21			Bond Future	9.91	90.0794	9.9088	90.0794	21.00
02/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1902	2	1902	2	700.00
02/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15314	15	15314	15	0.00
02/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10447	10	10447	10	0.00
02/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3181	3	3181	3	700.00

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02/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10404	10	10404	10	0.00
02/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10361	10	10361	10	0.00
02/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	567	1	567	1	0.00
02/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	581	1	581	1	0.00
02/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	122	0	122	0	700.00
02/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	574	1	574	1	0.00
02/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3650	4	3650	4	0.00
02/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	5427	6	5427	6	0.00
02/06/2021	2032 On 03-February-22			Bond Future	10.11	91.1176	10.1101	91.1176	0.00
02/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4684	5	4684	5	0.00
02/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2627	3	2627	3	210.00
02/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6808	7	6808	7	0.00
02/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1642	2	1642	2	97.00
02/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5009	5	5009	5	0.00
02/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1299	1	1299	1	198.00
02/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4976	5	4976	5	0.00
02/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4033	4	4033	4	0.00
02/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7509	7	7509	7	0.00
02/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5279	5	5279	5	0.00
02/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2533	2	2533	2	400.00
02/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5734	6	5734	6	0.00
02/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3105	3	3105	3	0.00
02/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4943	5	4943	5	0.00
02/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4911	5	4911	5	0.00
02/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	3151	3	3151	3	0.00
02/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	3127	3	3127	3	0.00
02/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4856	5	4856	5	198.00
02/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8586	9	8586	9	0.00
02/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2643	3	2643	3	97.00
02/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	3081	3	3081	3	198.00
02/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2905	3	2905	3	210.00
02/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	3317	3	3317	3	400.00
02/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5657	6	5657	6	0.00

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02/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1890	2	1890	2	210.00
02/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3861	4	3861	4	97.00
02/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7471	8	7471	8	0.00
02/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	3104	3	3104	3	0.00
02/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	2145	2	2145	2	400.00
02/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5511	6	5511	6	0.00
02/06/2021	2032 On 05-May-22			Bond Future	10.32	88.0505	10.3178	88.0505	0.00
02/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6605	6	6605	6	0.00
02/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6534	6	6534	6	0.00
02/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6570	6	6570	6	0.00
02/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2711	3	2711	3	0.00
02/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2728	3	2728	3	0.00
02/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2694	3	2694	3	0.00
02/06/2021	2033 On 05-August-21			Bond Future	108.77	108.7068	108.7749	108.7068	9,629.00
02/06/2021	2033 On 04-November-21			Bond Future	108.77	108.6990	108.7669	108.6990	0.00
02/06/2021	2033 On 03-February-22			Bond Future	110.04	109.9769	110.0450	109.9769	0.00
02/06/2021	2033 On 05-May-22			Bond Future	110.12	110.0483	110.1167	110.0483	0.00
02/06/2021	2037 On 05-August-21			Bond Future	10.55	84.7229	10.5515	84.7229	128,115.00
02/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10521	10	10521	10	0.00
02/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10572	11	10572	11	0.00
02/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10623	11	10623	11	0.00
02/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	199	0	199	0	0.00
02/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	195	0	195	0	0.00
02/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	191	0	191	0	0.00
02/06/2021	2037 On 04-November-21			Bond Future	10.74	85.6518	10.7391	85.6518	0.00
02/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12550	13	12550	13	0.00
02/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12505	12	12505	12	0.00
02/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10243	10	10243	10	0.00
02/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6790	7	6790	7	600.00
02/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12595	13	12595	13	0.00
02/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	538	1	538	1	0.00
02/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	973	1	973	1	600.00
02/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	2124	2	2124	2	0.00

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02/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	545	1	545	1	0.00
02/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	532	1	532	1	0.00
02/06/2021	2037 On 03-February-22			Bond Future	10.94	82.3843	10.9361	82.3843	0.00
02/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6407	6	6407	6	0.00
02/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6369	6	6369	6	0.00
02/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6332	6	6332	6	0.00
02/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	3140	3	3140	3	0.00
02/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	3184	3	3184	3	0.00
02/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	3162	3	3162	3	0.00
02/06/2021	2037 On 05-May-22			Bond Future	11.14	83.3609	11.1391	83.3609	0.00
02/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7379	7	7379	7	0.00
02/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7303	7	7303	7	0.00
02/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7341	7	7341	7	0.00
02/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	3243	3	3243	3	0.00
02/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	3281	3	3281	3	0.00
02/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	3262	3	3262	3	0.00
02/06/2021	2038 On 05-August-21			Bond Future	121.63	121.2259	121.6303	121.2259	7,713.00
02/06/2021	2038 On 04-November-21			Bond Future	122.99	122.5838	122.9916	122.5838	0.00
02/06/2021	2038 On 03-February-22			Bond Future	122.68	122.2717	122.6836	122.2717	0.00
02/06/2021	2038 On 05-May-22			Bond Future	124.16	123.7476	124.1640	123.7476	0.00
02/06/2021	2040 On 05-August-21			Bond Future	10.72	86.4715	10.7193	86.4715	86,242.00
02/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11437	11	11437	11	0.00
02/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6525	6	6525	6	900.00
02/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	22680	23	22680	23	0.00
02/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11384	11	11384	11	0.00
02/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11331	11	11331	11	0.00
02/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	4110	4	4110	4	900.00
02/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1811	2	1811	2	0.00
02/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	183	0	183	0	0.00
02/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	1	0	1	0	900.00
02/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	190	0	190	0	0.00
02/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	930	1	930	1	0.00
02/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	187	0	187	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
02/06/2021	2040 On 04-November-21			Bond Future	10.90	87.4195	10.9037	87.4195	0.00
02/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	12885	13	12885	13	0.00
02/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	12838	13	12838	13	0.00
02/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	12792	13	12792	13	0.00
02/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	643	1	643	1	0.00
02/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	636	1	636	1	0.00
02/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	628	1	628	1	0.00
02/06/2021	2040 On 03-February-22			Bond Future	11.10	83.9222	11.0973	83.9222	0.00
02/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6547	7	6547	7	0.00
02/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6508	6	6508	6	0.00
02/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6587	7	6587	7	0.00
02/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	3423	3	3423	3	0.00
02/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	3400	3	3400	3	0.00
02/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	3376	3	3376	3	0.00
02/06/2021	2040 On 05-May-22			Bond Future	11.30	84.9170	11.2963	84.9170	0.00
02/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1623	0	1623	0	1,200.00
02/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7443	7	7443	7	0.00
02/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7404	7	7404	7	0.00
02/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3077	0	3077	0	1,200.00
02/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	11948	0	11948	0	0.00
02/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7482	7	7482	7	0.00
02/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3559	4	3559	4	0.00
02/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1692	0	1692	0	1,200.00
02/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3580	4	3580	4	0.00
02/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	8048	0	8048	0	0.00
02/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3602	4	3602	4	0.00
02/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	12233	0	12233	0	0.00
02/06/2021	2044 On 05-August-21			Bond Future	10.76	83.2064	10.7630	83.2064	60,417.00
02/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	11830	12	11830	12	0.00
02/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	11777	12	11777	12	0.00
02/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	11882	12	11882	12	0.00
02/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	161	0	161	0	0.00
02/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	165	0	165	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
02/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	168	0	168	0	0.00
02/06/2021	2044 On 04-November-21			Bond Future	10.94	84.1188	10.9389	84.1188	0.00
02/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12718	13	12718	13	0.00
02/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12672	13	12672	13	0.00
02/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	12764	13	12764	13	0.00
02/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	668	1	668	1	0.00
02/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	683	1	683	1	0.00
02/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	676	1	676	1	0.00
02/06/2021	2044 On 03-February-22			Bond Future	11.12	80.7085	11.1232	80.7085	0.00
02/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6640	7	6640	7	0.00
02/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6600	7	6600	7	0.00
02/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6560	6	6560	6	0.00
02/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	3475	4	3475	4	0.00
02/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	3451	4	3451	4	0.00
02/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	3427	3	3427	3	0.00
02/06/2021	2044 On 05-May-22			Bond Future	11.31	81.6653	11.3122	81.6653	0.00
02/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7539	7	7539	7	0.00
02/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7500	7	7500	7	0.00
02/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7461	7	7461	7	0.00
02/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3652	4	3652	4	0.00
02/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3630	4	3630	4	0.00
02/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3608	4	3608	4	0.00
02/06/2021	2046 On 05-August-21			Bond Future	112.16	111.7079	112.1642	111.7079	18,098.00
02/06/2021	2046 On 04-November-21			Bond Future	111.61	111.1506	111.6111	111.1506	0.00
02/06/2021	2046 On 03-February-22			Bond Future	112.92	112.4577	112.9227	112.4577	0.00
02/06/2021	2046 On 05-May-22			Bond Future	112.44	111.9680	112.4383	111.9680	0.00
02/06/2021	2050 On 05-August-21			Bond Future	114.48	114.8441	114.4798	114.8441	11,209.00
02/06/2021	2050 On 04-November-21			Bond Future	115.76	116.1303	115.7608	116.1303	0.00
02/06/2021	2050 On 03-February-22			Bond Future	115.17	115.5467	115.1723	115.5467	0.00
02/06/2021	2050 On 05-May-22			Bond Future	116.56	116.9414	116.5618	116.9414	0.00
02/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	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
02/06/2021	AL37 On 05-August-21			Index Future	793.85	794.0910	793.8460	794.0910	0.00
02/06/2021	AL37 On 04-November-21			Index Future	802.63	802.8780	802.6280	802.8780	0.00
02/06/2021	AL37 On 03-February-22			Index Future	811.87	812.1190	811.8650	812.1190	0.00
02/06/2021	AL37 On 05-May-22			Index Future	821.47	821.7250	821.4660	821.7250	0.00
02/06/2021	AL7T On 05-August-21			Index Future	905.06	904.0170	905.0580	904.0170	0.00
02/06/2021	AL7T On 04-November-21			Index Future	915.07	914.0200	915.0700	914.0200	0.00
02/06/2021	AL7T On 03-February-22			Index Future	925.60	924.5410	925.6010	924.5410	0.00
02/06/2021	AL7T On 05-May-22			Index Future	936.55	935.4760	936.5470	935.4760	0.00
02/06/2021	ALBI On 05-August-21			Index Future	795.98	795.4770	795.9840	795.4770	134.00
02/06/2021	ALBI On 04-November-21			Index Future	804.79	804.2790	804.7890	804.2790	0.00
02/06/2021	ALBI On 03-February-22			Index Future	814.05	813.5360	814.0510	813.5360	0.00
02/06/2021	ALBI On 05-May-22			Index Future	823.68	823.1580	823.6780	823.1580	0.00
02/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2021	ES33 On 05-August-21			Bond Future	11.22	78.6461	11.2208	78.6461	350.00
02/06/2021	ES33 On 04-November-21			Bond Future	11.45	75.7516	11.4542	75.7516	0.00
02/06/2021	ES33 On 03-February-22			Bond Future	11.70	76.6427	11.7002	76.6427	0.00
02/06/2021	ES33 On 05-May-22			Bond Future	11.95	73.7909	11.9491	73.7909	0.00
02/06/2021	ES42 On 05-August-21			Bond Future	11.76	77.3033	11.7619	77.3033	4,779.00
02/06/2021	ES42 On 04-November-21			Bond Future	11.98	73.9111	11.9842	73.9111	0.00
02/06/2021	ES42 On 03-February-22			Bond Future	12.21	74.7811	12.2108	74.7811	0.00
02/06/2021	ES42 On 05-May-22			Bond Future	12.45	71.4259	12.4481	71.4259	0.00
02/06/2021	GOVI On 05-August-21			GOVI	786.11	785.5640	786.1050	785.5640	983.00
02/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	669550	66	669550	66	0.00
02/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	669650	66	669650	66	0.00
02/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	669750	66	669750	66	0.00
02/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 04-November-21			GOVI	794.80	794.2560	794.8010	794.2560	0.00
02/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	663810	66	663810	66	0.00
02/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	664010	66	664010	66	0.00
02/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	663910	66	663910	66	0.00
02/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 03-February-22			GOVI	803.95	803.3980	803.9470	803.3980	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
02/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	111970	11	111970	11	0.00
02/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	112070	11	112070	11	0.00
02/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	111870	11	111870	11	0.00
02/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 05-May-22			GOVI	813.46	812.9010	813.4550	812.9010	0.00
02/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	252150	25	252150	25	0.00
02/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	252250	25	252250	25	0.00
02/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	252050	25	252050	25	0.00
02/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
02/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
02/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2021	IGOV On 05-August-21			Index Future	295.76	295.6900	295.7550	295.6900	576.00
02/06/2021	IGOV On 04-November-21			Index Future	299.10	299.0350	299.1000	299.0350	16.00
02/06/2021	IGOV On 03-February-22			Index Future	302.61	302.5480	302.6140	302.5480	0.00
02/06/2021	IGOV On 05-May-22			Index Future	306.26	306.1970	306.2630	306.1970	0.00
02/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
02/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
02/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
02/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
02/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.34	90.3300	90.3400	90.3300	0.00
02/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.55	93.5500	93.5500	93.5500	0.00
02/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.14	94.1400	94.1400	94.1400	0.00
02/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.65	86.6400	86.6500	86.6400	0.00
02/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.30	92.2900	92.3000	92.2900	0.00
02/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.73	80.6900	80.7300	80.6900	0.00
02/06/2021	IS10 On 16-March-26			Interest Rate Swap	77.31	77.2600	77.3100	77.2600	0.00
02/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.76	75.7100	75.7600	75.7100	0.00
02/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.82	77.7600	77.8200	77.7600	0.00
02/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.86	81.7900	81.8600	81.7900	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
02/06/2021	IS10 On 15-March-27			Interest Rate Swap	80.39	80.3100	80.3900	80.3100	0.00
02/06/2021	IS10 On 21-June-27			Interest Rate Swap	82.47	82.4000	82.4700	82.4000	0.00
02/06/2021	IS10 On 20-September-27			Interest Rate Swap	88.27	88.2000	88.2700	88.2000	0.00
02/06/2021	IS10 On 20-December-27			Interest Rate Swap	88.65	88.6100	88.6500	88.6100	0.00
02/06/2021	IS10 On 22-March-28			Interest Rate Swap	81.67	81.6300	81.6700	81.6300	0.00
02/06/2021	IS10 On 20-June-28			Interest Rate Swap	89.46	89.4300	89.4600	89.4300	0.00
02/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.2950	3.6950	96.2950	0.00
02/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2550	3.7450	96.2550	0.00
02/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2300	3.7800	96.2300	0.00
02/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.2050	3.8050	96.2050	30,000.00
02/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.90	96.1100	3.9000	96.1100	0.00
02/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.93	96.0800	3.9300	96.0800	0.00
02/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.9400	4.0700	95.9400	0.00
02/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.6950	4.3250	95.6950	0.00
02/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.66	95.3700	4.6600	95.3700	471.00
02/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.90	95.1300	4.9000	95.1300	0.00
02/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.23	94.8150	5.2250	94.8150	0.00
02/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.44	94.5850	5.4350	94.5850	0.00
02/06/2021	R023 On 05-August-21			Bond Future	5.03	107.4573	5.0328	107.4573	15,432.00
02/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	507	1	507	1	0.00
02/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	495	0	495	0	0.00
02/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	483	0	483	0	0.00
02/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	93	0	93	0	0.00
02/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	90	0	90	0	0.00
02/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	87	0	87	0	0.00
02/06/2021	R023 On 04-November-21			Bond Future	5.15	104.7272	5.1500	104.7272	0.00
02/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	207	0	207	0	0.00
02/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	202	0	202	0	0.00
02/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	196	0	196	0	0.00
02/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	517	1	517	1	0.00
02/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	509	1	509	1	0.00

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02/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	502	1	502	1	0.00
02/06/2021	R023 On 03-February-22			Bond Future	5.29	105.9337	5.2866	105.9337	0.00
02/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	278	0	278	0	0.00
02/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	274	0	274	0	0.00
02/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	283	0	283	0	0.00
02/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	497	1	497	1	0.00
02/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	508	1	508	1	0.00
02/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	503	1	503	1	0.00
02/06/2021	R023 On 05-May-22			Bond Future	5.44	103.2778	5.4415	103.2778	0.00
02/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	837	1	837	1	0.00
02/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	830	1	830	1	0.00
02/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	843	1	843	1	0.00
02/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	158	0	158	0	0.00
02/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	161	0	161	0	0.00
02/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	160	0	160	0	0.00
02/06/2021	R035 On 05-August-21			Bond Future	10.32	93.3692	10.3210	93.3692	81,808.00
02/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
02/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
02/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4330	4	4330	4	0.00
02/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1653	2	1653	2	100.00
02/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
02/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7216	7	7216	7	0.00
02/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	601	1	601	1	100.00
02/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44575	45	44575	45	0.00
02/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	1408	1	1408	1	100.00
02/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	3691	4	3691	4	0.00
02/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44808	45	44808	45	0.00
02/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44692	45	44692	45	0.00
02/06/2021	R035 On 04-November-21			Bond Future	10.52	89.9175	10.5175	89.9175	0.00
02/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6375	6	6375	6	0.00
02/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18215	18	18215	18	0.00
02/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8809	9	8809	9	0.00
02/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2903	3	2903	3	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12256	12	12256	12	0.00
02/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12210	12	12210	12	0.00
02/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4083	4	4083	4	0.00
02/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	2561	3	2561	3	350.00
02/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	2589	3	2589	3	400.00
02/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	4152	4	4152	4	400.00
02/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12302	12	12302	12	0.00
02/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5879	6	5879	6	0.00
02/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	2341	2	2341	2	782.00
02/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4795	5	4795	5	0.00
02/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	541	1	541	1	0.00
02/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	1317	1	1317	1	782.00
02/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	3492	4	3492	4	0.00
02/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	5219	5	5219	5	0.00
02/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	3551	4	3551	4	350.00
02/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	5259	5	5259	5	0.00
02/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	2108	2	2108	2	350.00
02/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	554	1	554	1	0.00
02/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	547	1	547	1	0.00
02/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	94	0	94	0	400.00
02/06/2021	R035 On 03-February-22			Bond Future	10.72	90.9536	10.7241	90.9536	0.00
02/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5567	5	5567	5	0.00
02/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8842	9	8842	9	0.00
02/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1773	2	1773	2	683.00
02/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6275	6	6275	6	0.00
02/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2656	3	2656	3	280.00
02/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3074	3	3074	3	200.00
02/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8255	8	8255	8	0.00
02/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3323	3	3323	3	1,600.00
02/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6430	6	6430	6	0.00
02/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5494	5	5494	5	0.00
02/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6862	7	6862	7	0.00
02/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	4218	4	4218	4	0.00



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02/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6237	6	6237	6	0.00
02/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6199	6	6199	6	0.00
02/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	3158	3	3158	3	0.00
02/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	3136	3	3136	3	0.00
02/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2814	3	2814	3	683.00
02/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	3031	3	3031	3	200.00
02/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	6065	6	6065	6	0.00
02/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	2244	2	2244	2	280.00
02/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3551	4	3551	4	1,600.00
02/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5722	6	5722	6	0.00
02/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4686	5	4686	5	683.00
02/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	8572	9	8572	9	0.00
02/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	3115	3	3115	3	0.00
02/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1986	2	1986	2	1,800.00
02/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3599	4	3599	4	280.00
02/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6713	7	6713	7	0.00
02/06/2021	R035 On 05-May-22			Bond Future	10.93	87.5531	10.9287	87.5531	0.00
02/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7388	7	7388	7	0.00
02/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7350	7	7350	7	0.00
02/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7312	7	7312	7	0.00
02/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	3172	3	3172	3	0.00
02/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	3153	3	3153	3	0.00
02/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	3134	3	3134	3	0.00
02/06/2021	R186 On 05-August-21			Bond Future	7.47	114.6410	7.4716	114.6410	92,080.00
02/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5433	5	5433	5	0.00
02/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5392	5	5392	5	0.00
02/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5352	5	5352	5	0.00
02/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	152	0	152	0	0.00
02/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	148	0	148	0	0.00
02/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	144	0	144	0	0.00
02/06/2021	R186 On 04-November-21			Bond Future	7.66	115.8972	7.6566	115.8972	0.00
02/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5397	5	5397	5	0.00
02/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3236	3	3236	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
02/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3178	3	3178	3	0.00
02/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2320	2	2320	2	0.00
02/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3207	3	3207	3	0.00
02/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	1246	1	1246	1	0.00
02/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	1261	1	1261	1	0.00
02/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	1232	1	1232	1	0.00
02/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	554	1	554	1	15,177.00
02/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1815	2	1815	2	15,177.00
02/06/2021	R186 On 03-February-22			Bond Future	7.85	111.9502	7.8530	111.9502	0.00
02/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1353	1	1353	1	0.00
02/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1337	1	1337	1	0.00
02/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1368	1	1368	1	0.00
02/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3744	4	3744	4	0.00
02/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3800	4	3800	4	0.00
02/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3772	4	3772	4	0.00
02/06/2021	R186 On 05-May-22			Bond Future	8.06	113.2764	8.0642	113.2764	0.00
02/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3185	3	3185	3	0.00
02/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3161	3	3161	3	0.00
02/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3208	3	3208	3	0.00
02/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2189	2	2189	2	0.00
02/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2221	2	2221	2	0.00
02/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2205	2	2205	2	0.00
02/06/2021	R197 On 05-August-21			Bond Future	321.08	320.9436	321.0789	320.9436	1,751.00
02/06/2021	R197 On 04-November-21			Bond Future	324.67	324.5375	324.6717	324.5375	0.00
02/06/2021	R197 On 03-February-22			Bond Future	320.38	320.2485	320.3823	320.2485	0.00
02/06/2021	R197 On 05-May-22			Bond Future	324.25	324.1142	324.2482	324.1142	0.00
02/06/2021	R202 On 05-August-21			Bond Future	238.24	238.0939	238.2441	238.0939	9,509.00
02/06/2021	R202 On 04-November-21			Bond Future	240.91	240.7601	240.9098	240.7601	0.00
02/06/2021	R202 On 03-February-22			Bond Future	239.44	239.2859	239.4359	239.2859	0.00
02/06/2021	R202 On 05-May-22			Bond Future	242.32	242.1737	242.3246	242.1737	0.00
02/06/2021	R209 On 05-August-21			Bond Future	10.23	72.3250	10.2290	72.3250	28,639.00
02/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8631	9	8631	9	0.00
02/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8587	9	8587	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8675	9	8675	9	0.00
02/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	240	0	240	0	0.00
02/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	249	0	249	0	0.00
02/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	245	0	245	0	0.00
02/06/2021	R209 On 04-November-21			Bond Future	10.40	69.9774	10.4009	69.9774	4,375.00
02/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1401	1	1401	1	6,000.00
02/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9847	10	9847	10	0.00
02/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9152	9	9152	9	0.00
02/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3766	4	3766	4	0.00
02/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9886	10	9886	10	0.00
02/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9809	10	9809	10	0.00
02/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	665	1	665	1	0.00
02/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	823	1	823	1	9,000.00
02/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	673	1	673	1	0.00
02/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	680	1	680	1	0.00
02/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	3204	3	3204	3	12,500.00
02/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6821	7	6821	7	0.00
02/06/2021	R209 On 03-February-22			Bond Future	10.58	70.7839	10.5772	70.7839	0.00
02/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5413	5	5413	5	0.00
02/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5380	5	5380	5	0.00
02/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	5347	5	5347	5	0.00
02/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2944	3	2944	3	0.00
02/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2924	3	2924	3	0.00
02/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2904	3	2904	3	0.00
02/06/2021	R209 On 05-May-22			Bond Future	10.76	68.4811	10.7570	68.4811	0.00
02/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6531	6	6531	6	0.00
02/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6497	6	6497	6	0.00
02/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6464	6	6464	6	0.00
02/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2945	3	2945	3	0.00
02/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2927	3	2927	3	0.00
02/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2911	3	2911	3	0.00
02/06/2021	R210 On 05-August-21			Bond Future	211.32	211.2047	211.3193	211.2047	1,486.00
02/06/2021	R210 On 04-November-21			Bond Future	210.94	210.8287	210.9429	210.8287	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
02/06/2021	R210 On 03-February-22			Bond Future	213.42	213.3074	213.4217	213.3074	0.00
02/06/2021	R210 On 05-May-22			Bond Future	213.20	213.0821	213.1968	213.0821	0.00
02/06/2021	R212 On 05-August-21			Bond Future	172.49	172.4442	172.4852	172.4442	1,803.00
02/06/2021	R212 On 04-November-21			Bond Future	174.42	174.3756	174.4156	174.3756	0.00
02/06/2021	R213 On 05-August-21			Bond Future	9.38	88.1647	9.3838	88.1647	9,043.00
02/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7983	8	7983	8	0.00
02/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4831	5	4831	5	0.00
02/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7622	8	7622	8	0.00
02/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7937	8	7937	8	0.00
02/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7892	8	7892	8	0.00
02/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2021	2	2021	2	0.00
02/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	213	0	213	0	0.00
02/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	726	1	726	1	0.00
02/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	2267	2	2267	2	0.00
02/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	208	0	208	0	0.00
02/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	240	0	240	0	0.00
02/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	204	0	204	0	0.00
02/06/2021	R213 On 04-November-21			Bond Future	9.57	85.6013	9.5713	85.6013	0.00
02/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8498	8	8498	8	0.00
02/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8459	8	8459	8	0.00
02/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8538	8	8538	8	0.00
02/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	693	1	693	1	0.00
02/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	685	1	685	1	0.00
02/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	676	1	676	1	0.00
02/06/2021	R213 On 03-February-22			Bond Future	9.77	86.5875	9.7690	86.5875	0.00
02/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4761	5	4761	5	0.00
02/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3559	4	3559	4	0.00
02/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2115	2	2115	2	220.00
02/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6208	6	6208	6	0.00
02/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2260	2	2260	2	430.00
02/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5016	5	5016	5	0.00
02/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4698	5	4698	5	0.00
02/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3091	3	3091	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
02/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4150	4	4150	4	0.00
02/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4121	4	4121	4	0.00
02/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1480	1	1480	1	102.00
02/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1239	1	1239	1	200.00
02/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4179	4	4179	4	0.00
02/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6457	6	6457	6	0.00
02/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4238	4	4238	4	0.00
02/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	3031	3	3031	3	430.00
02/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	5221	5	5221	5	0.00
02/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6799	7	6799	7	0.00
02/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1874	2	1874	2	220.00
02/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1969	2	1969	2	430.00
02/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	3076	3	3076	3	0.00
02/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	4096	4	4096	4	200.00
02/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7535	8	7535	8	0.00
02/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	3121	3	3121	3	0.00
02/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	3099	3	3099	3	0.00
02/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2719	3	2719	3	200.00
02/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2527	3	2527	3	102.00
02/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3606	4	3606	4	102.00
02/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2680	3	2680	3	220.00
02/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5464	6	5464	6	0.00
02/06/2021	R213 On 05-May-22			Bond Future	9.97	84.0811	9.9663	84.0811	0.00
02/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5894	6	5894	6	0.00
02/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5927	6	5927	6	0.00
02/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5861	6	5861	6	0.00
02/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2521	3	2521	3	0.00
02/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2553	3	2553	3	0.00
02/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2537	3	2537	3	0.00
02/06/2021	R214 On 05-August-21			Bond Future	10.66	68.9578	10.6589	68.9578	17,880.00
02/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7761	8	7761	8	0.00
02/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7803	8	7803	8	0.00
02/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7719	8	7719	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	412	0	412	0	0.00
02/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	425	0	425	0	0.00
02/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	418	0	418	0	0.00
02/06/2021	R214 On 04-November-21			Bond Future	10.83	66.4361	10.8306	66.4361	0.00
02/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9413	9	9413	9	0.00
02/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9376	9	9376	9	0.00
02/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9339	9	9339	9	0.00
02/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	907	1	907	1	0.00
02/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	888	1	888	1	0.00
02/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	897	1	897	1	0.00
02/06/2021	R214 On 03-February-22			Bond Future	11.01	67.2016	11.0097	67.2016	0.00
02/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	5421	5	5421	5	0.00
02/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5388	5	5388	5	0.00
02/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	5453	5	5453	5	0.00
02/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	3303	3	3303	3	0.00
02/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	3282	3	3282	3	0.00
02/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	3261	3	3261	3	0.00
02/06/2021	R214 On 05-May-22			Bond Future	11.19	64.7180	11.1857	64.7180	0.00
02/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6250	6	6250	6	0.00
02/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6218	6	6218	6	0.00
02/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6282	6	6282	6	0.00
02/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	3338	3	3338	3	0.00
02/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	3319	3	3319	3	0.00
02/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	3300	3	3300	3	0.00
02/06/2021	R248 On 05-August-21			Bond Future	10.66	86.9612	10.6584	86.9612	171,250.00
02/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12243	12	12243	12	0.00
02/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12189	12	12189	12	0.00
02/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	870	1	870	1	0.00
02/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	2248	2	2248	2	1,000.00
02/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12296	12	12296	12	0.00
02/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5245	5	5245	5	1,000.00
02/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3822	4	3822	4	1,300.00
02/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1610	2	1610	2	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2603	3	2603	3	0.00
02/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	2043	2	2043	2	0.00
02/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	3043	3	3043	3	0.00
02/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	3451	4	3451	4	0.00
02/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	155	0	155	0	0.00
02/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	1350	1	1350	1	0.00
02/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	152	0	152	0	0.00
02/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	4376	4	4376	4	0.00
02/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	6075	6	6075	6	0.00
02/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	149	0	149	0	0.00
02/06/2021	R248 On 04-November-21			Bond Future	10.83	83.5023	10.8293	83.5023	0.00
02/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13269	13	13269	13	0.00
02/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13222	13	13222	13	0.00
02/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13315	13	13315	13	0.00
02/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	612	1	612	1	0.00
02/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	626	1	626	1	0.00
02/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	619	1	619	1	0.00
02/06/2021	R248 On 03-February-22			Bond Future	11.01	84.4645	11.0079	84.4645	0.00
02/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6795	7	6795	7	0.00
02/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6754	7	6754	7	0.00
02/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6712	7	6712	7	0.00
02/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	3500	4	3500	4	0.00
02/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	3550	4	3550	4	0.00
02/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	3525	4	3525	4	0.00
02/06/2021	R248 On 05-May-22			Bond Future	11.18	81.0502	11.1835	81.0502	0.00
02/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7766	8	7766	8	0.00
02/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7725	8	7725	8	0.00
02/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7685	8	7685	8	0.00
02/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3687	4	3687	4	0.00
02/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3643	4	3643	4	0.00
02/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3665	4	3665	4	0.00