



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/12/2021 TO: 02/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	2025 On 03-February-22			Bond Future	153.91	154.0673	153.9090	154.0673	5,416.00
02/12/2021	2025 On 05-May-22			Bond Future	155.78	155.9420	155.7811	155.9420	164.00
02/12/2021	2025 On 04-August-22			Bond Future	156.13	156.2914	156.1284	156.2914	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
02/12/2021	2025 On 03-November-22			Bond Future	158.12	158.2852	158.1198	158.2852	0.00
02/12/2021	2029 On 03-February-22			Bond Future	112.01	112.3769	112.0087	112.3769	2,806.00
02/12/2021	2029 On 05-May-22			Bond Future	112.17	112.5468	112.1736	112.5468	186.00
02/12/2021	2029 On 04-August-22			Bond Future	113.58	113.9614	113.5833	113.9614	0.00
02/12/2021	2029 On 03-November-22			Bond Future	113.81	114.1926	113.8096	114.1926	0.00
02/12/2021	2030 On 03-February-22			Bond Future	9.80	89.8008	90.3644	89.8008	83,814.00
02/12/2021	2030 On 03-February-22	8,80	Call	Bond Future	65	0	0	0	0.00
02/12/2021	2030 On 03-February-22	9,90	Call	Bond Future	1612	1	2	1	0.00
02/12/2021	2030 On 03-February-22	10,85	Call	Bond Future	5288	5	5	5	0.00
02/12/2021	2030 On 03-February-22	9,60	Call	Bond Future	864	1	1	1	1,000.00
02/12/2021	2030 On 03-February-22	9,78	Call	Bond Future	1284	1	1	1	0.00
02/12/2021	2030 On 03-February-22	9,44	Call	Bond Future	574	0	1	0	0.00
02/12/2021	2030 On 03-February-22	9,43	Call	Bond Future	559	0	1	0	0.00
02/12/2021	2030 On 03-February-22	8,39	Call	Bond Future	12	0	0	0	101.00
02/12/2021	2030 On 03-February-22	8,85	Call	Bond Future	79	0	0	0	1,000.00
02/12/2021	2030 On 03-February-22	9,80	Call	Bond Future	1336	1	1	1	950.00
02/12/2021	2030 On 03-February-22	9,45	Call	Bond Future	590	0	1	0	0.00
02/12/2021	2030 On 03-February-22	9,40	Call	Bond Future	514	0	1	0	0.00
02/12/2021	2030 On 03-February-22	9,10	Call	Bond Future	196	0	0	0	0.00
02/12/2021	2030 On 03-February-22	9,35	Call	Bond Future	445	0	0	0	0.00
02/12/2021	2030 On 03-February-22	9,20	Call	Bond Future	278	0	0	0	950.00
02/12/2021	2030 On 03-February-22	9,20	Put	Bond Future	3408	4	3	4	0.00
02/12/2021	2030 On 03-February-22	9,35	Put	Bond Future	2780	3	3	3	101.00
02/12/2021	2030 On 03-February-22	9,10	Put	Bond Future	3860	4	4	4	0.00
02/12/2021	2030 On 03-February-22	9,40	Put	Bond Future	2586	3	3	3	0.00
02/12/2021	2030 On 03-February-22	9,45	Put	Bond Future	2400	3	2	3	0.00
02/12/2021	2030 On 03-February-22	9,80	Put	Bond Future	1338	2	1	2	0.00
02/12/2021	2030 On 03-February-22	9,90	Put	Bond Future	1107	1	1	1	8,000.00
02/12/2021	2030 On 03-February-22	8,85	Put	Bond Future	5096	6	5	6	0.00
02/12/2021	2030 On 03-February-22	8,39	Put	Bond Future	7585	8	8	8	0.00
02/12/2021	2030 On 03-February-22	8,80	Put	Bond Future	5357	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2030 On 03-February-22	9,43	Put	Bond Future	2473	3	2	3	0.00
02/12/2021	2030 On 03-February-22	9,44	Put	Bond Future	2436	3	2	3	0.00
02/12/2021	2030 On 03-February-22	9,78	Put	Bond Future	1389	2	1	2	101.00
02/12/2021	2030 On 03-February-22	9,60	Put	Bond Future	1894	2	2	2	0.00
02/12/2021	2030 On 03-February-22	10,85	Put	Bond Future	135	0	0	0	1,000.00
02/12/2021	2030 On 05-May-22			Bond Future	10.03	90.8722	91.4422	90.8722	14,757.00
02/12/2021	2030 On 05-May-22	11,04	Call	Bond Future	5411	5	5	5	0.00
02/12/2021	2030 On 05-May-22	10,19	Call	Bond Future	2503	2	3	2	0.00
02/12/2021	2030 On 05-May-22	8,81	Call	Bond Future	265	0	0	0	200.00
02/12/2021	2030 On 05-May-22	8,89	Call	Bond Future	310	0	0	0	1,800.00
02/12/2021	2030 On 05-May-22	9,35	Call	Bond Future	726	1	1	1	0.00
02/12/2021	2030 On 05-May-22	7,73	Call	Bond Future	19	0	0	0	200.00
02/12/2021	2030 On 05-May-22	10,20	Call	Bond Future	2531	2	3	2	0.00
02/12/2021	2030 On 05-May-22	10,21	Call	Bond Future	2560	2	3	2	0.00
02/12/2021	2030 On 05-May-22	9,95	Call	Bond Future	1873	2	2	2	0.00
02/12/2021	2030 On 05-May-22	8,14	Call	Bond Future	60	0	0	0	1,800.00
02/12/2021	2030 On 05-May-22	8,47	Call	Bond Future	130	0	0	0	1,073.00
02/12/2021	2030 On 05-May-22	8,14	Put	Bond Future	9994	11	10	11	0.00
02/12/2021	2030 On 05-May-22	8,81	Put	Bond Future	6518	7	7	7	0.00
02/12/2021	2030 On 05-May-22	8,89	Put	Bond Future	6135	7	6	7	0.00
02/12/2021	2030 On 05-May-22	10,21	Put	Bond Future	1663	2	2	2	0.00
02/12/2021	2030 On 05-May-22	10,20	Put	Bond Future	1684	2	2	2	200.00
02/12/2021	2030 On 05-May-22	7,73	Put	Bond Future	12295	13	12	13	0.00
02/12/2021	2030 On 05-May-22	8,47	Put	Bond Future	8229	9	8	9	0.00
02/12/2021	2030 On 05-May-22	9,35	Put	Bond Future	4137	5	4	5	1,073.00
02/12/2021	2030 On 05-May-22	10,19	Put	Bond Future	1704	2	2	2	0.00
02/12/2021	2030 On 05-May-22	11,04	Put	Bond Future	598	1	1	1	1,800.00
02/12/2021	2030 On 05-May-22	9,95	Put	Bond Future	2251	3	2	3	1,073.00
02/12/2021	2030 On 04-August-22			Bond Future	10.27	87.9388	88.5159	87.9388	0.00
02/12/2021	2030 On 04-August-22	9,05	Call	Bond Future	522	0	1	0	800.00
02/12/2021	2030 On 04-August-22	9,54	Call	Bond Future	1034	1	1	1	0.00
02/12/2021	2030 On 04-August-22	8,30	Call	Bond Future	149	0	0	0	800.00
02/12/2021	2030 On 04-August-22	9,55	Call	Bond Future	1049	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2030 On 04-August-22	9,56	Call	Bond Future	1064	1	1	1	0.00
02/12/2021	2030 On 04-August-22	10,95	Call	Bond Future	4467	4	4	4	0.00
02/12/2021	2030 On 04-August-22	10,95	Put	Bond Future	1319	2	1	2	800.00
02/12/2021	2030 On 04-August-22	9,56	Put	Bond Future	4517	5	5	5	0.00
02/12/2021	2030 On 04-August-22	9,55	Put	Bond Future	4551	5	5	5	0.00
02/12/2021	2030 On 04-August-22	8,30	Put	Bond Future	10156	11	10	11	0.00
02/12/2021	2030 On 04-August-22	9,54	Put	Bond Future	4586	5	5	5	0.00
02/12/2021	2030 On 04-August-22	9,05	Put	Bond Future	6560	7	7	7	0.00
02/12/2021	2030 On 03-November-22			Bond Future	10.51	89.0909	89.6749	89.0909	0.00
02/12/2021	2030 On 03-November-22	10,09	Call	Bond Future	1971	2	2	2	0.00
02/12/2021	2030 On 03-November-22	10,08	Call	Bond Future	1951	2	2	2	0.00
02/12/2021	2030 On 03-November-22	10,10	Call	Bond Future	1991	2	2	2	0.00
02/12/2021	2030 On 03-November-22	10,10	Put	Bond Future	3873	4	4	4	0.00
02/12/2021	2030 On 03-November-22	10,08	Put	Bond Future	3927	4	4	4	0.00
02/12/2021	2030 On 03-November-22	10,09	Put	Bond Future	3900	4	4	4	0.00
02/12/2021	2032 On 03-February-22			Bond Future	10.27	89.8123	90.3789	89.8123	113,417.00
02/12/2021	2032 On 03-February-22	8,91	Call	Bond Future	10	0	0	0	198.00
02/12/2021	2032 On 03-February-22	9,14	Call	Bond Future	29	0	0	0	97.00
02/12/2021	2032 On 03-February-22	9,57	Call	Bond Future	170	0	0	0	0.00
02/12/2021	2032 On 03-February-22	10,95	Call	Bond Future	4069	4	4	4	0.00
02/12/2021	2032 On 03-February-22	10,90	Call	Bond Future	3842	3	4	3	0.00
02/12/2021	2032 On 03-February-22	10,45	Call	Bond Future	2015	2	2	2	0.00
02/12/2021	2032 On 03-February-22	10,35	Call	Bond Future	1679	1	2	1	0.00
02/12/2021	2032 On 03-February-22	9,90	Call	Bond Future	557	0	1	0	900.00
02/12/2021	2032 On 03-February-22	10,14	Call	Bond Future	1069	1	1	1	0.00
02/12/2021	2032 On 03-February-22	10,44	Call	Bond Future	1980	2	2	2	0.00
02/12/2021	2032 On 03-February-22	9,62	Call	Bond Future	209	0	0	0	210.00
02/12/2021	2032 On 03-February-22	10,53	Call	Bond Future	2305	2	2	2	0.00
02/12/2021	2032 On 03-February-22	10,42	Call	Bond Future	1911	2	2	2	0.00
02/12/2021	2032 On 03-February-22	10,43	Call	Bond Future	1945	2	2	2	0.00
02/12/2021	2032 On 03-February-22	9,81	Call	Bond Future	419	0	0	0	0.00
02/12/2021	2032 On 03-February-22	9,67	Call	Bond Future	254	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2032 On 03-February-22	9,58	Call	Bond Future	177	0	0	0	400.00
02/12/2021	2032 On 03-February-22	11,13	Call	Bond Future	4910	4	5	4	0.00
02/12/2021	2032 On 03-February-22	10,65	Call	Bond Future	2770	2	3	2	0.00
02/12/2021	2032 On 03-February-22	10,66	Call	Bond Future	2810	2	3	2	0.00
02/12/2021	2032 On 03-February-22	10,66	Put	Bond Future	657	1	1	1	97.00
02/12/2021	2032 On 03-February-22	10,45	Put	Bond Future	1026	1	1	1	198.00
02/12/2021	2032 On 03-February-22	10,65	Put	Bond Future	672	1	1	1	0.00
02/12/2021	2032 On 03-February-22	11,13	Put	Bond Future	230	0	0	0	210.00
02/12/2021	2032 On 03-February-22	8,91	Put	Bond Future	8235	9	8	9	0.00
02/12/2021	2032 On 03-February-22	9,58	Put	Bond Future	4240	5	4	5	0.00
02/12/2021	2032 On 03-February-22	9,81	Put	Bond Future	3108	4	3	4	198.00
02/12/2021	2032 On 03-February-22	9,90	Put	Bond Future	2717	3	3	3	900.00
02/12/2021	2032 On 03-February-22	10,43	Put	Bond Future	1068	1	1	1	0.00
02/12/2021	2032 On 03-February-22	10,42	Put	Bond Future	1090	1	1	1	0.00
02/12/2021	2032 On 03-February-22	10,53	Put	Bond Future	870	1	1	1	210.00
02/12/2021	2032 On 03-February-22	10,35	Put	Bond Future	1251	2	1	2	400.00
02/12/2021	2032 On 03-February-22	9,62	Put	Bond Future	4031	5	4	5	0.00
02/12/2021	2032 On 03-February-22	10,44	Put	Bond Future	1047	1	1	1	0.00
02/12/2021	2032 On 03-February-22	10,14	Put	Bond Future	1836	2	2	2	97.00
02/12/2021	2032 On 03-February-22	10,90	Put	Bond Future	386	1	0	1	900.00
02/12/2021	2032 On 03-February-22	10,95	Put	Bond Future	345	0	0	0	400.00
02/12/2021	2032 On 03-February-22	9,57	Put	Bond Future	4293	5	4	5	0.00
02/12/2021	2032 On 03-February-22	9,14	Put	Bond Future	6797	7	7	7	0.00
02/12/2021	2032 On 03-February-22	9,67	Put	Bond Future	3776	4	4	4	0.00
02/12/2021	2032 On 05-May-22			Bond Future	10.49	86.7367	87.3098	86.7367	20,406.00
02/12/2021	2032 On 05-May-22	11,02	Call	Bond Future	4005	4	4	4	0.00
02/12/2021	2032 On 05-May-22	11,04	Call	Bond Future	4082	4	4	4	0.00
02/12/2021	2032 On 05-May-22	10,29	Call	Bond Future	1671	1	2	1	993.00
02/12/2021	2032 On 05-May-22	9,58	Call	Bond Future	424	0	0	0	780.00
02/12/2021	2032 On 05-May-22	10,18	Call	Bond Future	1400	1	1	1	780.00
02/12/2021	2032 On 05-May-22	11,03	Call	Bond Future	4044	4	4	4	0.00
02/12/2021	2032 On 05-May-22	11,18	Call	Bond Future	4634	4	5	4	0.00
02/12/2021	2032 On 05-May-22	10,98	Call	Bond Future	3854	3	4	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
02/12/2021	2032 On 05-May-22	10,98	Put	Bond Future	1202	1	1	1	993.00
02/12/2021	2032 On 05-May-22	11,18	Put	Bond Future	935	1	1	1	780.00
02/12/2021	2032 On 05-May-22	11,02	Put	Bond Future	1142	1	1	1	0.00
02/12/2021	2032 On 05-May-22	11,03	Put	Bond Future	1128	1	1	1	0.00
02/12/2021	2032 On 05-May-22	10,29	Put	Bond Future	2769	3	3	3	0.00
02/12/2021	2032 On 05-May-22	10,18	Put	Bond Future	3116	3	3	3	0.00
02/12/2021	2032 On 05-May-22	9,58	Put	Bond Future	5619	6	6	6	0.00
02/12/2021	2032 On 05-May-22	11,04	Put	Bond Future	1114	1	1	1	0.00
02/12/2021	2032 On 04-August-22			Bond Future	10.71	87.7560	88.3361	87.7560	0.00
02/12/2021	2032 On 04-August-22	11,60	Call	Bond Future	5697	5	6	5	0.00
02/12/2021	2032 On 04-August-22	11,89	Call	Bond Future	6848	6	7	6	0.00
02/12/2021	2032 On 04-August-22	10,20	Call	Bond Future	1419	1	1	1	0.00
02/12/2021	2032 On 04-August-22	10,21	Call	Bond Future	1440	1	1	1	0.00
02/12/2021	2032 On 04-August-22	10,22	Call	Bond Future	1461	1	1	1	0.00
02/12/2021	2032 On 04-August-22	8,97	Call	Bond Future	176	0	0	0	800.00
02/12/2021	2032 On 04-August-22	9,72	Call	Bond Future	685	1	1	1	800.00
02/12/2021	2032 On 04-August-22	9,72	Put	Bond Future	6190	7	6	7	0.00
02/12/2021	2032 On 04-August-22	8,97	Put	Bond Future	10168	11	10	11	0.00
02/12/2021	2032 On 04-August-22	10,20	Put	Bond Future	4198	5	4	5	0.00
02/12/2021	2032 On 04-August-22	10,21	Put	Bond Future	4163	5	4	5	0.00
02/12/2021	2032 On 04-August-22	10,22	Put	Bond Future	4128	5	4	5	0.00
02/12/2021	2032 On 04-August-22	11,89	Put	Bond Future	853	1	1	1	0.00
02/12/2021	2032 On 04-August-22	11,60	Put	Bond Future	1121	1	1	1	800.00
02/12/2021	2032 On 03-November-22			Bond Future	10.93	84.7601	85.3472	84.7601	0.00
02/12/2021	2032 On 03-November-22	10,66	Call	Bond Future	2414	2	2	2	0.00
02/12/2021	2032 On 03-November-22	10,66	Put	Bond Future	3848	4	4	4	0.00
02/12/2021	2033 On 03-February-22			Bond Future	107.32	108.1480	107.3160	108.1480	7,393.00
02/12/2021	2033 On 05-May-22			Bond Future	107.34	108.1847	107.3422	108.1847	2,121.00
02/12/2021	2033 On 04-August-22			Bond Future	108.69	109.5444	108.6911	109.5444	0.00
02/12/2021	2033 On 03-November-22			Bond Future	108.77	109.6388	108.7745	109.6388	0.00
02/12/2021	2037 On 03-February-22			Bond Future	10.89	82.4811	82.7230	82.4811	118,596.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2037 On 03-February-22	11,47	Call	Bond Future	4068	4	4	4	0.00
02/12/2021	2037 On 03-February-22	11,45	Call	Bond Future	3971	4	4	4	0.00
02/12/2021	2037 On 03-February-22	11,46	Call	Bond Future	4020	4	4	4	0.00
02/12/2021	2037 On 03-February-22	11,47	Put	Bond Future	507	1	1	1	0.00
02/12/2021	2037 On 03-February-22	11,45	Put	Bond Future	528	1	1	1	0.00
02/12/2021	2037 On 03-February-22	11,46	Put	Bond Future	517	1	1	1	0.00
02/12/2021	2037 On 05-May-22			Bond Future	11.09	83.4653	83.7097	83.4653	11,855.00
02/12/2021	2037 On 05-May-22	11,84	Call	Bond Future	5461	5	5	5	0.00
02/12/2021	2037 On 05-May-22	11,82	Call	Bond Future	5371	5	5	5	0.00
02/12/2021	2037 On 05-May-22	11,83	Call	Bond Future	5416	5	5	5	0.00
02/12/2021	2037 On 05-May-22	11,84	Put	Bond Future	1021	1	1	1	0.00
02/12/2021	2037 On 05-May-22	11,82	Put	Bond Future	1045	1	1	1	0.00
02/12/2021	2037 On 05-May-22	11,83	Put	Bond Future	1033	1	1	1	0.00
02/12/2021	2037 On 04-August-22			Bond Future	11.30	80.1907	80.4380	80.1907	0.00
02/12/2021	2037 On 04-August-22	10,91	Call	Bond Future	1910	2	2	2	0.00
02/12/2021	2037 On 04-August-22	11,21	Call	Bond Future	2748	3	3	3	1,050.00
02/12/2021	2037 On 04-August-22	11,42	Call	Bond Future	3414	3	3	3	0.00
02/12/2021	2037 On 04-August-22	10,10	Call	Bond Future	541	1	1	1	50.00
02/12/2021	2037 On 04-August-22	11,95	Call	Bond Future	5371	5	5	5	0.00
02/12/2021	2037 On 04-August-22	10,89	Call	Bond Future	1859	2	2	2	0.00
02/12/2021	2037 On 04-August-22	10,90	Call	Bond Future	1885	2	2	2	0.00
02/12/2021	2037 On 04-August-22	10,89	Put	Bond Future	4382	5	4	5	0.00
02/12/2021	2037 On 04-August-22	11,95	Put	Bond Future	1620	2	2	2	1,050.00
02/12/2021	2037 On 04-August-22	10,91	Put	Bond Future	4308	4	4	4	0.00
02/12/2021	2037 On 04-August-22	10,10	Put	Bond Future	8246	8	8	8	0.00
02/12/2021	2037 On 04-August-22	10,90	Put	Bond Future	4345	5	4	5	50.00
02/12/2021	2037 On 04-August-22	11,42	Put	Bond Future	2708	3	3	3	50.00
02/12/2021	2037 On 04-August-22	11,21	Put	Bond Future	3299	3	3	3	0.00
02/12/2021	2037 On 03-November-22			Bond Future	11.50	81.2456	81.4958	81.2456	0.00
02/12/2021	2037 On 03-November-22	11,30	Call	Bond Future	2936	3	3	3	0.00
02/12/2021	2037 On 03-November-22	11,32	Call	Bond Future	2993	3	3	3	0.00
02/12/2021	2037 On 03-November-22	11,31	Call	Bond Future	2964	3	3	3	0.00
02/12/2021	2037 On 03-November-22	11,31	Put	Bond Future	4097	4	4	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
02/12/2021	2037 On 03-November-22	11,30	Put	Bond Future	4128	4	4	4	0.00
02/12/2021	2037 On 03-November-22	11,32	Put	Bond Future	4066	4	4	4	0.00
02/12/2021	2038 On 03-February-22			Bond Future	119.84	120.3735	119.8382	120.3735	6,294.00
02/12/2021	2038 On 05-May-22			Bond Future	121.30	121.8383	121.2961	121.8383	677.00
02/12/2021	2038 On 04-August-22			Bond Future	121.01	121.5580	121.0087	121.5580	0.00
02/12/2021	2038 On 03-November-22			Bond Future	122.55	123.1089	122.5524	123.1089	0.00
02/12/2021	2040 On 03-February-22			Bond Future	10.94	84.9610	85.0814	84.9610	88,015.00
02/12/2021	2040 On 03-February-22	10,60	Call	Bond Future	781	0	1	0	2,000.00
02/12/2021	2040 On 03-February-22	11,57	Call	Bond Future	4655	5	5	5	0.00
02/12/2021	2040 On 03-February-22	11,58	Call	Bond Future	4708	5	5	5	0.00
02/12/2021	2040 On 03-February-22	11,59	Call	Bond Future	4761	5	5	5	0.00
02/12/2021	2040 On 03-February-22	11,57	Put	Bond Future	495	1	0	1	0.00
02/12/2021	2040 On 03-February-22	11,58	Put	Bond Future	485	1	0	1	0.00
02/12/2021	2040 On 03-February-22	11,59	Put	Bond Future	475	1	0	1	0.00
02/12/2021	2040 On 03-February-22	10,60	Put	Bond Future	3156	0	3	0	0.00
02/12/2021	2040 On 05-May-22			Bond Future	11.13	85.9749	86.0963	85.9749	8,568.00
02/12/2021	2040 On 05-May-22	11,90	Call	Bond Future	5972	6	6	6	0.00
02/12/2021	2040 On 05-May-22	11,91	Call	Bond Future	6020	6	6	6	0.00
02/12/2021	2040 On 05-May-22	9,82	Call	Bond Future	202	0	0	0	1,200.00
02/12/2021	2040 On 05-May-22	11,92	Call	Bond Future	6069	6	6	6	0.00
02/12/2021	2040 On 05-May-22	10,57	Call	Bond Future	1094	1	1	1	1,200.00
02/12/2021	2040 On 05-May-22	13,04	Call	Bond Future	11652	12	12	12	0.00
02/12/2021	2040 On 05-May-22	13,04	Put	Bond Future	301	0	0	0	1,200.00
02/12/2021	2040 On 05-May-22	11,91	Put	Bond Future	1063	1	1	1	0.00
02/12/2021	2040 On 05-May-22	10,57	Put	Bond Future	4969	5	5	5	0.00
02/12/2021	2040 On 05-May-22	11,92	Put	Bond Future	1051	1	1	1	0.00
02/12/2021	2040 On 05-May-22	9,82	Put	Bond Future	9717	10	10	10	0.00
02/12/2021	2040 On 05-May-22	11,90	Put	Bond Future	1075	1	1	1	0.00
02/12/2021	2040 On 04-August-22			Bond Future	11.33	82.4795	82.6023	82.4795	0.00
02/12/2021	2040 On 04-August-22	12,24	Call	Bond Future	6932	7	7	7	0.00
02/12/2021	2040 On 04-August-22	11,03	Call	Bond Future	2295	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2040 On 04-August-22	9,70	Call	Bond Future	252	0	0	0	460.00
02/12/2021	2040 On 04-August-22	10,70	Call	Bond Future	1438	1	1	1	460.00
02/12/2021	2040 On 04-August-22	11,04	Call	Bond Future	2324	2	2	2	0.00
02/12/2021	2040 On 04-August-22	11,05	Call	Bond Future	2353	2	2	2	0.00
02/12/2021	2040 On 04-August-22	11,05	Put	Bond Future	4221	4	4	4	0.00
02/12/2021	2040 On 04-August-22	9,70	Put	Bond Future	12003	12	12	12	0.00
02/12/2021	2040 On 04-August-22	12,24	Put	Bond Future	1368	1	1	1	460.00
02/12/2021	2040 On 04-August-22	11,04	Put	Bond Future	4259	4	4	4	0.00
02/12/2021	2040 On 04-August-22	10,70	Put	Bond Future	5708	6	6	6	0.00
02/12/2021	2040 On 04-August-22	11,03	Put	Bond Future	4297	4	4	4	0.00
02/12/2021	2040 On 03-November-22			Bond Future	11.52	83.5645	83.6887	83.5645	0.00
02/12/2021	2040 On 03-November-22	11,41	Call	Bond Future	3410	3	3	3	0.00
02/12/2021	2040 On 03-November-22	11,39	Call	Bond Future	3348	3	3	3	0.00
02/12/2021	2040 On 03-November-22	11,40	Call	Bond Future	3379	3	3	3	0.00
02/12/2021	2040 On 03-November-22	11,41	Put	Bond Future	4137	4	4	4	0.00
02/12/2021	2040 On 03-November-22	11,39	Put	Bond Future	4203	4	4	4	0.00
02/12/2021	2040 On 03-November-22	11,40	Put	Bond Future	4169	4	4	4	0.00
02/12/2021	2044 On 03-February-22			Bond Future	10.96	81.7123	81.9415	81.7123	56,551.00
02/12/2021	2044 On 03-February-22	11,61	Call	Bond Future	4751	5	5	5	0.00
02/12/2021	2044 On 03-February-22	11,59	Call	Bond Future	4643	4	5	4	0.00
02/12/2021	2044 On 03-February-22	11,60	Call	Bond Future	4697	5	5	5	0.00
02/12/2021	2044 On 03-February-22	11,60	Put	Bond Future	436	0	0	0	0.00
02/12/2021	2044 On 03-February-22	11,59	Put	Bond Future	446	0	0	0	0.00
02/12/2021	2044 On 03-February-22	11,61	Put	Bond Future	426	0	0	0	0.00
02/12/2021	2044 On 05-May-22			Bond Future	11.14	82.6874	82.9190	82.6874	5,735.00
02/12/2021	2044 On 05-May-22	11,93	Call	Bond Future	6117	6	6	6	0.00
02/12/2021	2044 On 05-May-22	11,91	Call	Bond Future	6020	6	6	6	0.00
02/12/2021	2044 On 05-May-22	11,92	Call	Bond Future	6068	6	6	6	0.00
02/12/2021	2044 On 05-May-22	11,92	Put	Bond Future	1066	1	1	1	0.00
02/12/2021	2044 On 05-May-22	11,91	Put	Bond Future	1079	1	1	1	0.00
02/12/2021	2044 On 05-May-22	11,93	Put	Bond Future	1054	1	1	1	0.00
02/12/2021	2044 On 04-August-22			Bond Future	11.34	79.2784	79.5128	79.2784	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
02/12/2021	2044 On 04-August-22	11,10	Call	Bond Future	2498	2	2	2	0.00
02/12/2021	2044 On 04-August-22	11,08	Call	Bond Future	2437	2	2	2	0.00
02/12/2021	2044 On 04-August-22	11,09	Call	Bond Future	2467	2	2	2	0.00
02/12/2021	2044 On 04-August-22	11,09	Put	Bond Future	4117	4	4	4	0.00
02/12/2021	2044 On 04-August-22	11,08	Put	Bond Future	4155	4	4	4	0.00
02/12/2021	2044 On 04-August-22	11,10	Put	Bond Future	4079	4	4	4	0.00
02/12/2021	2044 On 03-November-22			Bond Future	11.52	80.3215	80.5586	80.3215	0.00
02/12/2021	2044 On 03-November-22	11,39	Call	Bond Future	3381	3	3	3	0.00
02/12/2021	2044 On 03-November-22	11,40	Call	Bond Future	3412	3	3	3	0.00
02/12/2021	2044 On 03-November-22	11,41	Call	Bond Future	3445	3	3	3	0.00
02/12/2021	2044 On 03-November-22	11,41	Put	Bond Future	4132	4	4	4	0.00
02/12/2021	2044 On 03-November-22	11,40	Put	Bond Future	4165	4	4	4	0.00
02/12/2021	2044 On 03-November-22	11,39	Put	Bond Future	4198	4	4	4	0.00
02/12/2021	2046 On 03-February-22			Bond Future	108.48	109.3803	108.4823	109.3803	15,506.00
02/12/2021	2046 On 05-May-22			Bond Future	107.92	108.8297	107.9202	108.8297	171.00
02/12/2021	2046 On 04-August-22			Bond Future	109.28	110.1976	109.2767	110.1976	0.00
02/12/2021	2046 On 03-November-22			Bond Future	108.75	109.6827	108.7497	109.6827	0.00
02/12/2021	2050 On 03-February-22			Bond Future	110.08	111.5129	110.0796	111.5129	9,194.00
02/12/2021	2050 On 05-May-22			Bond Future	111.42	112.8700	111.4185	112.8700	379.00
02/12/2021	2050 On 04-August-22			Bond Future	110.81	112.2763	110.8067	112.2763	0.00
02/12/2021	2050 On 03-November-22			Bond Future	112.22	113.7090	112.2202	113.7090	0.00
02/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	AL37 On 03-February-22			Index Future	804.35	802.3010	804.3470	802.3010	0.00
02/12/2021	AL37 On 05-May-22			Index Future	813.93	811.8650	813.9330	811.8650	0.00
02/12/2021	AL37 On 04-August-22			Index Future	823.86	821.7660	823.8580	821.7660	0.00
02/12/2021	AL37 On 03-November-22			Index Future	834.28	832.1620	834.2790	832.1620	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
02/12/2021	AL7T On 03-February-22			Index Future	910.16	904.7440	910.1610	904.7440	0.00
02/12/2021	AL7T On 05-May-22			Index Future	921.01	915.5290	921.0070	915.5290	0.00
02/12/2021	AL7T On 04-August-22			Index Future	932.24	926.6950	932.2380	926.6950	0.00
02/12/2021	AL7T On 03-November-22			Index Future	944.03	938.4180	944.0300	938.4180	0.00
02/12/2021	ALBI On 03-February-22			Index Future	811.04	808.2510	811.0390	808.2510	193.00
02/12/2021	ALBI On 05-May-22			Index Future	820.70	817.8860	820.7040	817.8860	29.00
02/12/2021	ALBI On 04-August-22			Index Future	830.71	827.8610	830.7120	827.8610	0.00
02/12/2021	ALBI On 03-November-22			Index Future	841.22	838.3340	841.2190	838.3340	0.00
02/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	ES33 On 03-February-22			Bond Future	11.66	76.6961	76.8933	76.6961	263.00
02/12/2021	ES33 On 05-May-22			Bond Future	11.91	73.8517	74.0510	73.8517	87.00
02/12/2021	ES33 On 04-August-22			Bond Future	12.17	74.7322	74.9339	74.7322	0.00
02/12/2021	ES33 On 03-November-22			Bond Future	12.43	71.9567	72.1609	71.9567	0.00
02/12/2021	ES42 On 03-February-22			Bond Future	12.03	75.6681	75.8630	75.6681	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	ES42 On 05-May-22			Bond Future	12.26	72.3303	72.5273	72.3303	1,190.00
02/12/2021	ES42 On 04-August-22			Bond Future	12.49	73.1915	73.3909	73.1915	0.00
02/12/2021	ES42 On 03-November-22			Bond Future	12.73	69.9169	70.1187	69.9169	0.00
02/12/2021	GOVI On 03-February-22			GOVI	800.51	797.6830	800.5100	797.6830	983.00
02/12/2021	GOVI On 03-February-22	792,74	Call	GOVI	77700	5	8	5	0.00
02/12/2021	GOVI On 03-February-22	792,75	Call	GOVI	77600	5	8	5	0.00
02/12/2021	GOVI On 03-February-22	792,76	Call	GOVI	77500	5	8	5	0.00
02/12/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 05-May-22			GOVI	810.05	807.1920	810.0490	807.1920	0.00
02/12/2021	GOVI On 05-May-22	788,23	Call	GOVI	218190	19	22	19	0.00
02/12/2021	GOVI On 05-May-22	788,24	Call	GOVI	218090	19	22	19	0.00
02/12/2021	GOVI On 05-May-22	788,25	Call	GOVI	217990	19	22	19	0.00
02/12/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 04-August-22			GOVI	819.93	817.0360	819.9280	817.0360	0.00
02/12/2021	GOVI On 04-August-22	819,26	Call	GOVI	6680	0	1	0	0.00
02/12/2021	GOVI On 04-August-22	819,27	Call	GOVI	6580	0	1	0	0.00
02/12/2021	GOVI On 04-August-22	819,28	Call	GOVI	6480	0	1	0	0.00
02/12/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	2	0	2	0.00
02/12/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	2	0	2	0.00
02/12/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	2	0	2	0.00
02/12/2021	GOVI On 03-November-22			GOVI	830.30	827.3720	830.2990	827.3720	0.00
02/12/2021	GOVI On 03-November-22	820,43	Call	GOVI	98690	7	10	7	0.00
02/12/2021	GOVI On 03-November-22	820,41	Call	GOVI	98890	7	10	7	0.00
02/12/2021	GOVI On 03-November-22	820,42	Call	GOVI	98790	7	10	7	0.00
02/12/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2021	IGOV On 03-February-22			Index Future	296.68	298.4340	296.6810	298.4340	483.00
02/12/2021	IGOV On 05-May-22			Index Future	300.29	302.0650	300.2890	302.0650	16.00
02/12/2021	IGOV On 04-August-22			Index Future	304.02	305.8210	304.0230	305.8210	0.00
02/12/2021	IGOV On 03-November-22			Index Future	307.94	309.7610	307.9400	309.7610	0.00
02/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
02/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	96.1150	96.1150	0.00
02/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0550	96.0650	96.0550	0.00
02/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.7700	95.8000	95.7700	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
02/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7150	95.7350	95.7150	0.00
02/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.3600	95.4100	95.3600	0.00
02/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.65	95.3000	95.3500	95.3000	0.00
02/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.0000	95.0600	95.0000	72.00
02/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.35	94.5850	94.6550	94.5850	0.00
02/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.89	94.0300	94.1100	94.0300	68.00
02/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.14	93.7400	93.8600	93.7400	0.00
02/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.48	93.3950	93.5250	93.3950	0.00
02/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.69	93.2050	93.3150	93.2050	75.00
02/12/2021	R023 On 03-February-22			Bond Future	5.02	106.1994	106.2130	106.1994	16,327.00
02/12/2021	R023 On 03-February-22	5,06	Call	Bond Future	239	0	0	0	0.00
02/12/2021	R023 On 03-February-22	5,07	Call	Bond Future	245	0	0	0	0.00
02/12/2021	R023 On 03-February-22	5,08	Call	Bond Future	251	0	0	0	0.00
02/12/2021	R023 On 03-February-22	5,08	Put	Bond Future	190	0	0	0	0.00
02/12/2021	R023 On 03-February-22	5,07	Put	Bond Future	194	0	0	0	0.00
02/12/2021	R023 On 03-February-22	5,06	Put	Bond Future	199	0	0	0	0.00
02/12/2021	R023 On 05-May-22			Bond Future	5.08	103.5551	103.5684	103.5551	835.00
02/12/2021	R023 On 05-May-22	6,29	Call	Bond Future	1006	1	1	1	0.00
02/12/2021	R023 On 05-May-22	6,30	Call	Bond Future	1013	1	1	1	0.00
02/12/2021	R023 On 05-May-22	6,31	Call	Bond Future	1020	1	1	1	0.00
02/12/2021	R023 On 05-May-22	6,31	Put	Bond Future	48	0	0	0	0.00
02/12/2021	R023 On 05-May-22	6,30	Put	Bond Future	49	0	0	0	0.00
02/12/2021	R023 On 05-May-22	6,29	Put	Bond Future	50	0	0	0	0.00
02/12/2021	R023 On 04-August-22			Bond Future	5.14	104.8029	104.8163	104.8029	0.00
02/12/2021	R023 On 04-August-22	6,03	Call	Bond Future	595	1	1	1	0.00
02/12/2021	R023 On 04-August-22	6,04	Call	Bond Future	600	1	1	1	0.00
02/12/2021	R023 On 04-August-22	6,05	Call	Bond Future	604	1	1	1	0.00
02/12/2021	R023 On 04-August-22	6,05	Put	Bond Future	98	0	0	0	0.00
02/12/2021	R023 On 04-August-22	6,04	Put	Bond Future	99	0	0	0	0.00
02/12/2021	R023 On 04-August-22	6,03	Put	Bond Future	100	0	0	0	0.00
02/12/2021	R023 On 03-November-22			Bond Future	5.19	102.2341	102.2474	102.2341	0.00
02/12/2021	R023 On 03-November-22	6,27	Call	Bond Future	515	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R023 On 03-November-22	6,25	Call	Bond Future	510	1	1	1	0.00
02/12/2021	R023 On 03-November-22	6,26	Call	Bond Future	513	1	1	1	0.00
02/12/2021	R023 On 03-November-22	6,26	Put	Bond Future	182	0	0	0	0.00
02/12/2021	R023 On 03-November-22	6,25	Put	Bond Future	183	0	0	0	0.00
02/12/2021	R023 On 03-November-22	6,27	Put	Bond Future	182	0	0	0	0.00
02/12/2021	R035 On 03-February-22			Bond Future	10.74	90.7077	91.0129	90.7077	105,296.00
02/12/2021	R035 On 03-February-22	9,70	Call	Bond Future	53	0	0	0	683.00
02/12/2021	R035 On 03-February-22	10,10	Call	Bond Future	253	0	0	0	280.00
02/12/2021	R035 On 03-February-22	11,33	Call	Bond Future	4074	4	4	4	0.00
02/12/2021	R035 On 03-February-22	11,24	Call	Bond Future	3641	3	4	3	0.00
02/12/2021	R035 On 03-February-22	11,88	Call	Bond Future	6906	7	7	7	0.00
02/12/2021	R035 On 03-February-22	11,05	Call	Bond Future	2791	3	3	3	0.00
02/12/2021	R035 On 03-February-22	10,24	Call	Bond Future	421	0	0	0	500.00
02/12/2021	R035 On 03-February-22	9,92	Call	Bond Future	125	0	0	0	200.00
02/12/2021	R035 On 03-February-22	11,73	Call	Bond Future	6116	6	6	6	0.00
02/12/2021	R035 On 03-February-22	11,28	Call	Bond Future	3832	4	4	4	0.00
02/12/2021	R035 On 03-February-22	11,39	Call	Bond Future	4370	4	4	4	0.00
02/12/2021	R035 On 03-February-22	11,22	Call	Bond Future	3548	3	4	3	0.00
02/12/2021	R035 On 03-February-22	11,23	Call	Bond Future	3595	3	4	3	0.00
02/12/2021	R035 On 03-February-22	11,03	Call	Bond Future	2706	3	3	3	0.00
02/12/2021	R035 On 03-February-22	11,11	Call	Bond Future	3050	3	3	3	0.00
02/12/2021	R035 On 03-February-22	10,35	Call	Bond Future	600	1	1	1	1,600.00
02/12/2021	R035 On 03-February-22	10,61	Call	Bond Future	1209	1	1	1	0.00
02/12/2021	R035 On 03-February-22	10,65	Call	Bond Future	1327	1	1	1	0.00
02/12/2021	R035 On 03-February-22	10,34	Call	Bond Future	582	1	1	1	0.00
02/12/2021	R035 On 03-February-22	10,26	Call	Bond Future	451	0	0	0	200.00
02/12/2021	R035 On 03-February-22	10,26	Put	Bond Future	3531	4	4	4	0.00
02/12/2021	R035 On 03-February-22	10,34	Put	Bond Future	3136	3	3	3	500.00
02/12/2021	R035 On 03-February-22	10,24	Put	Bond Future	3634	4	4	4	0.00
02/12/2021	R035 On 03-February-22	10,61	Put	Bond Future	2020	2	2	2	200.00
02/12/2021	R035 On 03-February-22	10,35	Put	Bond Future	3089	3	3	3	0.00
02/12/2021	R035 On 03-February-22	11,05	Put	Bond Future	863	1	1	1	1,600.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R035 On 03-February-22	11,23	Put	Bond Future	583	1	1	1	0.00
02/12/2021	R035 On 03-February-22	11,22	Put	Bond Future	596	1	1	1	0.00
02/12/2021	R035 On 03-February-22	11,39	Put	Bond Future	411	0	0	0	683.00
02/12/2021	R035 On 03-February-22	11,28	Put	Bond Future	522	1	1	1	200.00
02/12/2021	R035 On 03-February-22	11,33	Put	Bond Future	468	1	0	1	500.00
02/12/2021	R035 On 03-February-22	11,73	Put	Bond Future	194	0	0	0	280.00
02/12/2021	R035 On 03-February-22	9,92	Put	Bond Future	5491	6	5	6	0.00
02/12/2021	R035 On 03-February-22	11,11	Put	Bond Future	759	1	1	1	200.00
02/12/2021	R035 On 03-February-22	10,65	Put	Bond Future	1884	2	2	2	683.00
02/12/2021	R035 On 03-February-22	11,88	Put	Bond Future	139	0	0	0	1,800.00
02/12/2021	R035 On 03-February-22	11,24	Put	Bond Future	570	1	1	1	0.00
02/12/2021	R035 On 03-February-22	11,03	Put	Bond Future	901	1	1	1	280.00
02/12/2021	R035 On 03-February-22	10,10	Put	Bond Future	4399	5	4	5	0.00
02/12/2021	R035 On 03-February-22	9,70	Put	Bond Future	6941	7	7	7	0.00
02/12/2021	R035 On 05-May-22			Bond Future	10.94	87.3112	87.6195	87.3112	8,926.00
02/12/2021	R035 On 05-May-22	11,65	Call	Bond Future	5273	5	5	5	0.00
02/12/2021	R035 On 05-May-22	10,82	Call	Bond Future	2155	2	2	2	0.00
02/12/2021	R035 On 05-May-22	12,64	Call	Bond Future	9881	10	10	10	0.00
02/12/2021	R035 On 05-May-22	11,63	Call	Bond Future	5185	5	5	5	0.00
02/12/2021	R035 On 05-May-22	11,64	Call	Bond Future	5229	5	5	5	0.00
02/12/2021	R035 On 05-May-22	10,72	Call	Bond Future	1869	2	2	2	1,200.00
02/12/2021	R035 On 05-May-22	10,72	Put	Bond Future	3242	3	3	3	0.00
02/12/2021	R035 On 05-May-22	11,64	Put	Bond Future	1115	1	1	1	0.00
02/12/2021	R035 On 05-May-22	11,63	Put	Bond Future	1128	1	1	1	0.00
02/12/2021	R035 On 05-May-22	12,64	Put	Bond Future	353	0	0	0	1,200.00
02/12/2021	R035 On 05-May-22	10,82	Put	Bond Future	2907	3	3	3	1,200.00
02/12/2021	R035 On 05-May-22	11,65	Put	Bond Future	1102	1	1	1	0.00
02/12/2021	R035 On 04-August-22			Bond Future	11.16	88.3355	88.6476	88.3355	0.00
02/12/2021	R035 On 04-August-22	11,13	Call	Bond Future	2955	3	3	3	0.00
02/12/2021	R035 On 04-August-22	12,18	Call	Bond Future	6947	7	7	7	0.00
02/12/2021	R035 On 04-August-22	10,74	Call	Bond Future	1868	2	2	2	0.00
02/12/2021	R035 On 04-August-22	10,53	Call	Bond Future	1383	1	1	1	400.00
02/12/2021	R035 On 04-August-22	10,72	Call	Bond Future	1818	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R035 On 04-August-22	10,73	Call	Bond Future	1843	2	2	2	0.00
02/12/2021	R035 On 04-August-22	9,84	Call	Bond Future	439	0	0	0	100.00
02/12/2021	R035 On 04-August-22	9,53	Call	Bond Future	243	0	0	0	400.00
02/12/2021	R035 On 04-August-22	10,64	Call	Bond Future	1627	2	2	2	0.00
02/12/2021	R035 On 04-August-22	10,64	Put	Bond Future	4772	5	5	5	100.00
02/12/2021	R035 On 04-August-22	9,53	Put	Bond Future	10728	11	11	11	0.00
02/12/2021	R035 On 04-August-22	9,84	Put	Bond Future	8789	9	9	9	0.00
02/12/2021	R035 On 04-August-22	10,53	Put	Bond Future	5219	5	5	5	0.00
02/12/2021	R035 On 04-August-22	10,73	Put	Bond Future	4428	5	4	5	0.00
02/12/2021	R035 On 04-August-22	10,72	Put	Bond Future	4465	5	4	5	0.00
02/12/2021	R035 On 04-August-22	11,13	Put	Bond Future	3113	3	3	3	100.00
02/12/2021	R035 On 04-August-22	10,74	Put	Bond Future	4391	5	4	5	0.00
02/12/2021	R035 On 04-August-22	12,18	Put	Bond Future	1177	1	1	1	400.00
02/12/2021	R035 On 03-November-22			Bond Future	11.37	85.0165	85.3324	85.0165	0.00
02/12/2021	R035 On 03-November-22	11,14	Call	Bond Future	2867	3	3	3	0.00
02/12/2021	R035 On 03-November-22	11,13	Call	Bond Future	2840	3	3	3	0.00
02/12/2021	R035 On 03-November-22	11,15	Call	Bond Future	2894	3	3	3	0.00
02/12/2021	R035 On 03-November-22	11,15	Put	Bond Future	4188	4	4	4	0.00
02/12/2021	R035 On 03-November-22	11,13	Put	Bond Future	4251	4	4	4	0.00
02/12/2021	R035 On 03-November-22	11,14	Put	Bond Future	4220	4	4	4	0.00
02/12/2021	R186 On 03-February-22			Bond Future	8.13	110.4651	110.7599	110.4651	58,489.00
02/12/2021	R186 On 03-February-22	7,28	Call	Bond Future	88	0	0	0	0.00
02/12/2021	R186 On 03-February-22	7,29	Call	Bond Future	92	0	0	0	0.00
02/12/2021	R186 On 03-February-22	7,30	Call	Bond Future	95	0	0	0	0.00
02/12/2021	R186 On 03-February-22	7,30	Put	Bond Future	3640	4	4	4	0.00
02/12/2021	R186 On 03-February-22	7,29	Put	Bond Future	3680	4	4	4	0.00
02/12/2021	R186 On 03-February-22	7,28	Put	Bond Future	3720	4	4	4	0.00
02/12/2021	R186 On 05-May-22			Bond Future	8.36	111.7822	112.0801	111.7822	4,514.00
02/12/2021	R186 On 05-May-22	8,64	Call	Bond Future	2255	2	2	2	0.00
02/12/2021	R186 On 05-May-22	8,94	Call	Bond Future	3049	3	3	3	0.00
02/12/2021	R186 On 05-May-22	8,31	Call	Bond Future	1522	1	2	1	0.00
02/12/2021	R186 On 05-May-22	8,35	Call	Bond Future	1603	1	2	1	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R186 On 05-May-22	7,88	Call	Bond Future	789	1	1	1	435.00
02/12/2021	R186 On 05-May-22	6,73	Call	Bond Future	77	0	0	0	3,600.00
02/12/2021	R186 On 05-May-22	8,30	Call	Bond Future	1502	1	2	1	0.00
02/12/2021	R186 On 05-May-22	9,18	Call	Bond Future	3758	4	4	4	0.00
02/12/2021	R186 On 05-May-22	8,32	Call	Bond Future	1542	1	2	1	0.00
02/12/2021	R186 On 05-May-22	8,14	Call	Bond Future	1202	1	1	1	454.00
02/12/2021	R186 On 05-May-22	7,28	Call	Bond Future	240	0	0	0	435.00
02/12/2021	R186 On 05-May-22	7,48	Call	Bond Future	349	0	0	0	3,600.00
02/12/2021	R186 On 05-May-22	7,48	Put	Bond Future	3896	4	4	4	0.00
02/12/2021	R186 On 05-May-22	7,28	Put	Bond Future	4615	5	5	5	0.00
02/12/2021	R186 On 05-May-22	8,14	Put	Bond Future	2073	2	2	2	0.00
02/12/2021	R186 On 05-May-22	8,32	Put	Bond Future	1697	2	2	2	0.00
02/12/2021	R186 On 05-May-22	9,18	Put	Bond Future	572	1	1	1	454.00
02/12/2021	R186 On 05-May-22	8,30	Put	Bond Future	1736	2	2	2	0.00
02/12/2021	R186 On 05-May-22	6,73	Put	Bond Future	6767	7	7	7	0.00
02/12/2021	R186 On 05-May-22	7,88	Put	Bond Future	2705	3	3	3	0.00
02/12/2021	R186 On 05-May-22	8,35	Put	Bond Future	1639	2	2	2	0.00
02/12/2021	R186 On 05-May-22	8,31	Put	Bond Future	1717	2	2	2	0.00
02/12/2021	R186 On 05-May-22	8,94	Put	Bond Future	782	1	1	1	454.00
02/12/2021	R186 On 05-May-22	8,64	Put	Bond Future	1151	1	1	1	4,035.00
02/12/2021	R186 On 04-August-22			Bond Future	8.61	107.8254	108.1271	107.8254	0.00
02/12/2021	R186 On 04-August-22	8,14	Call	Bond Future	1135	1	1	1	0.00
02/12/2021	R186 On 04-August-22	8,13	Call	Bond Future	1119	1	1	1	0.00
02/12/2021	R186 On 04-August-22	6,96	Call	Bond Future	156	0	0	0	3,600.00
02/12/2021	R186 On 04-August-22	8,15	Call	Bond Future	1151	1	1	1	0.00
02/12/2021	R186 On 04-August-22	7,96	Call	Bond Future	866	1	1	1	3,600.00
02/12/2021	R186 On 04-August-22	9,78	Call	Bond Future	4943	5	5	5	0.00
02/12/2021	R186 On 04-August-22	9,78	Put	Bond Future	680	1	1	1	3,600.00
02/12/2021	R186 On 04-August-22	8,15	Put	Bond Future	2875	3	3	3	0.00
02/12/2021	R186 On 04-August-22	6,96	Put	Bond Future	6530	7	7	7	0.00
02/12/2021	R186 On 04-August-22	7,96	Put	Bond Future	3317	4	3	4	0.00
02/12/2021	R186 On 04-August-22	8,13	Put	Bond Future	2919	3	3	3	0.00
02/12/2021	R186 On 04-August-22	8,14	Put	Bond Future	2897	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R186 On 03-November-22			Bond Future	8.87	109.2282	109.5331	109.2282	0.00
02/12/2021	R186 On 03-November-22	8,55	Call	Bond Future	1759	2	2	2	0.00
02/12/2021	R186 On 03-November-22	8,53	Call	Bond Future	1726	2	2	2	0.00
02/12/2021	R186 On 03-November-22	8,54	Call	Bond Future	1742	2	2	2	0.00
02/12/2021	R186 On 03-November-22	8,54	Put	Bond Future	2892	3	3	3	0.00
02/12/2021	R186 On 03-November-22	8,53	Put	Bond Future	2911	3	3	3	0.00
02/12/2021	R186 On 03-November-22	8,55	Put	Bond Future	2873	3	3	3	0.00
02/12/2021	R197 On 03-February-22			Bond Future	321.94	321.9441	321.9442	321.9441	1,079.00
02/12/2021	R197 On 05-May-22			Bond Future	325.86	325.8608	325.8597	325.8608	237.00
02/12/2021	R197 On 04-August-22			Bond Future	321.60	321.5991	321.5975	321.5991	0.00
02/12/2021	R197 On 03-November-22			Bond Future	325.70	325.7026	325.7004	325.7026	0.00
02/12/2021	R202 On 03-February-22			Bond Future	234.71	237.6551	234.7127	237.6551	7,744.00
02/12/2021	R202 On 05-May-22			Bond Future	237.57	240.5463	237.5674	240.5463	413.00
02/12/2021	R202 On 04-August-22			Bond Future	236.11	239.1305	236.1139	239.1305	0.00
02/12/2021	R202 On 03-November-22			Bond Future	239.13	242.1812	239.1257	242.1812	0.00
02/12/2021	R209 On 03-February-22			Bond Future	10.67	70.1342	70.3428	70.1342	19,931.00
02/12/2021	R209 On 03-February-22	11,04	Call	Bond Future	2675	3	3	3	0.00
02/12/2021	R209 On 03-February-22	11,02	Call	Bond Future	2598	2	3	2	0.00
02/12/2021	R209 On 03-February-22	11,03	Call	Bond Future	2636	3	3	3	0.00
02/12/2021	R209 On 03-February-22	11,03	Put	Bond Future	685	1	1	1	0.00
02/12/2021	R209 On 03-February-22	11,02	Put	Bond Future	699	1	1	1	0.00
02/12/2021	R209 On 03-February-22	11,04	Put	Bond Future	671	1	1	1	0.00
02/12/2021	R209 On 05-May-22			Bond Future	10.85	67.8292	68.0401	67.8292	5,396.00
02/12/2021	R209 On 05-May-22	11,45	Call	Bond Future	4150	4	4	4	0.00
02/12/2021	R209 On 05-May-22	12,00	Call	Bond Future	6331	6	6	6	0.00
02/12/2021	R209 On 05-May-22	11,44	Call	Bond Future	4113	4	4	4	0.00
02/12/2021	R209 On 05-May-22	9,75	Call	Bond Future	265	0	0	0	8,525.00
02/12/2021	R209 On 05-May-22	10,75	Call	Bond Future	1895	2	2	2	0.00
02/12/2021	R209 On 05-May-22	11,43	Call	Bond Future	4076	4	4	4	0.00
02/12/2021	R209 On 05-May-22	11,43	Put	Bond Future	1062	1	1	1	0.00
02/12/2021	R209 On 05-May-22	10,75	Put	Bond Future	2438	3	2	3	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R209 On 05-May-22	9,75	Put	Bond Future	6565	7	7	7	0.00
02/12/2021	R209 On 05-May-22	11,44	Put	Bond Future	1049	1	1	1	0.00
02/12/2021	R209 On 05-May-22	12,00	Put	Bond Future	536	1	1	1	12,050.00
02/12/2021	R209 On 05-May-22	11,45	Put	Bond Future	1036	1	1	1	0.00
02/12/2021	R209 On 04-August-22			Bond Future	11.04	68.6253	68.8387	68.6253	0.00
02/12/2021	R209 On 04-August-22	10,57	Call	Bond Future	1464	1	1	1	0.00
02/12/2021	R209 On 04-August-22	10,59	Call	Bond Future	1506	1	2	1	0.00
02/12/2021	R209 On 04-August-22	10,58	Call	Bond Future	1485	1	1	1	0.00
02/12/2021	R209 On 04-August-22	10,58	Put	Bond Future	3948	4	4	4	0.00
02/12/2021	R209 On 04-August-22	10,57	Put	Bond Future	3982	4	4	4	0.00
02/12/2021	R209 On 04-August-22	10,59	Put	Bond Future	3914	4	4	4	0.00
02/12/2021	R209 On 03-November-22			Bond Future	11.22	66.3847	66.6007	66.3847	0.00
02/12/2021	R209 On 03-November-22	11,01	Call	Bond Future	2490	2	2	2	0.00
02/12/2021	R209 On 03-November-22	11,02	Call	Bond Future	2514	2	3	2	0.00
02/12/2021	R209 On 03-November-22	11,03	Call	Bond Future	2539	2	3	2	0.00
02/12/2021	R209 On 03-November-22	11,03	Put	Bond Future	3546	4	4	4	0.00
02/12/2021	R209 On 03-November-22	11,02	Put	Bond Future	3574	4	4	4	0.00
02/12/2021	R209 On 03-November-22	11,01	Put	Bond Future	3602	4	4	4	0.00
02/12/2021	R210 On 03-February-22			Bond Future	210.79	211.7473	210.7875	211.7473	1,381.00
02/12/2021	R210 On 05-May-22			Bond Future	210.50	211.4714	210.4992	211.4714	104.00
02/12/2021	R210 On 04-August-22			Bond Future	213.14	214.1294	213.1447	214.1294	0.00
02/12/2021	R210 On 03-November-22			Bond Future	212.95	213.9492	212.9515	213.9492	0.00
02/12/2021	R213 On 03-February-22			Bond Future	10.08	84.5955	85.1098	84.5955	20,884.00
02/12/2021	R213 On 03-February-22	9,15	Call	Bond Future	76	0	0	0	220.00
02/12/2021	R213 On 03-February-22	10,25	Call	Bond Future	1852	2	2	2	0.00
02/12/2021	R213 On 03-February-22	10,60	Call	Bond Future	3100	3	3	3	0.00
02/12/2021	R213 On 03-February-22	10,15	Call	Bond Future	1551	1	2	1	0.00
02/12/2021	R213 On 03-February-22	10,17	Call	Bond Future	1609	1	2	1	0.00
02/12/2021	R213 On 03-February-22	9,96	Call	Bond Future	1054	1	1	1	0.00
02/12/2021	R213 On 03-February-22	9,22	Call	Bond Future	98	0	0	0	430.00
02/12/2021	R213 On 03-February-22	9,58	Call	Bond Future	377	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R213 On 03-February-22	9,76	Call	Bond Future	641	1	1	1	0.00
02/12/2021	R213 On 03-February-22	9,97	Call	Bond Future	1078	1	1	1	0.00
02/12/2021	R213 On 03-February-22	8,80	Call	Bond Future	18	0	0	0	102.00
02/12/2021	R213 On 03-February-22	8,63	Call	Bond Future	8	0	0	0	200.00
02/12/2021	R213 On 03-February-22	9,98	Call	Bond Future	1102	1	1	1	0.00
02/12/2021	R213 On 03-February-22	10,67	Call	Bond Future	3379	3	3	3	0.00
02/12/2021	R213 On 03-February-22	10,00	Call	Bond Future	1151	1	1	1	0.00
02/12/2021	R213 On 03-February-22	10,00	Put	Bond Future	1545	2	2	2	430.00
02/12/2021	R213 On 03-February-22	10,67	Put	Bond Future	396	1	0	1	220.00
02/12/2021	R213 On 03-February-22	9,98	Put	Bond Future	1599	2	2	2	0.00
02/12/2021	R213 On 03-February-22	9,22	Put	Bond Future	4661	5	5	5	0.00
02/12/2021	R213 On 03-February-22	9,58	Put	Bond Future	2983	3	3	3	200.00
02/12/2021	R213 On 03-February-22	8,63	Put	Bond Future	7905	8	8	8	0.00
02/12/2021	R213 On 03-February-22	8,80	Put	Bond Future	6937	7	7	7	0.00
02/12/2021	R213 On 03-February-22	10,60	Put	Bond Future	461	1	0	1	430.00
02/12/2021	R213 On 03-February-22	9,97	Put	Bond Future	1627	2	2	2	0.00
02/12/2021	R213 On 03-February-22	9,76	Put	Bond Future	2289	3	2	3	102.00
02/12/2021	R213 On 03-February-22	9,96	Put	Bond Future	1655	2	2	2	0.00
02/12/2021	R213 On 03-February-22	10,17	Put	Bond Future	1128	1	1	1	220.00
02/12/2021	R213 On 03-February-22	10,15	Put	Bond Future	1172	1	1	1	200.00
02/12/2021	R213 On 03-February-22	10,25	Put	Bond Future	964	1	1	1	102.00
02/12/2021	R213 On 03-February-22	9,15	Put	Bond Future	5025	6	5	6	0.00
02/12/2021	R213 On 05-May-22			Bond Future	10.29	82.0721	82.5922	82.0721	0.00
02/12/2021	R213 On 05-May-22	10,64	Call	Bond Future	3088	3	3	3	0.00
02/12/2021	R213 On 05-May-22	10,65	Call	Bond Future	3120	3	3	3	0.00
02/12/2021	R213 On 05-May-22	10,63	Call	Bond Future	3057	3	3	3	0.00
02/12/2021	R213 On 05-May-22	10,65	Put	Bond Future	1327	2	1	2	0.00
02/12/2021	R213 On 05-May-22	10,64	Put	Bond Future	1344	2	1	2	0.00
02/12/2021	R213 On 05-May-22	10,63	Put	Bond Future	1361	2	1	2	0.00
02/12/2021	R213 On 04-August-22			Bond Future	10.51	83.0374	83.5640	83.0374	0.00
02/12/2021	R213 On 04-August-22	9,90	Call	Bond Future	1188	1	1	1	0.00
02/12/2021	R213 On 04-August-22	9,88	Call	Bond Future	1154	1	1	1	0.00
02/12/2021	R213 On 04-August-22	9,89	Call	Bond Future	1171	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R213 On 04-August-22	9,90	Put	Bond Future	4191	5	4	5	0.00
02/12/2021	R213 On 04-August-22	9,88	Put	Bond Future	4259	5	4	5	0.00
02/12/2021	R213 On 04-August-22	9,89	Put	Bond Future	4225	5	4	5	0.00
02/12/2021	R213 On 03-November-22			Bond Future	10.73	80.5924	81.1253	80.5924	0.00
02/12/2021	R213 On 03-November-22	10,40	Call	Bond Future	2128	2	2	2	0.00
02/12/2021	R213 On 03-November-22	10,38	Call	Bond Future	2086	2	2	2	0.00
02/12/2021	R213 On 03-November-22	10,39	Call	Bond Future	2107	2	2	2	0.00
02/12/2021	R213 On 03-November-22	10,39	Put	Bond Future	3730	4	4	4	0.00
02/12/2021	R213 On 03-November-22	10,38	Put	Bond Future	3757	4	4	4	0.00
02/12/2021	R213 On 03-November-22	10,40	Put	Bond Future	3703	4	4	4	0.00
02/12/2021	R214 On 03-February-22			Bond Future	10.93	67.4953	67.6815	67.4953	19,787.00
02/12/2021	R214 On 03-February-22	11,39	Call	Bond Future	3065	3	3	3	0.00
02/12/2021	R214 On 03-February-22	11,40	Call	Bond Future	3107	3	3	3	0.00
02/12/2021	R214 On 03-February-22	11,41	Call	Bond Future	3148	3	3	3	0.00
02/12/2021	R214 On 03-February-22	11,39	Put	Bond Future	534	1	1	1	0.00
02/12/2021	R214 On 03-February-22	11,40	Put	Bond Future	522	1	1	1	0.00
02/12/2021	R214 On 03-February-22	11,41	Put	Bond Future	510	1	1	1	0.00
02/12/2021	R214 On 05-May-22			Bond Future	11.10	65.0203	65.2085	65.0203	441.00
02/12/2021	R214 On 05-May-22	11,73	Call	Bond Future	4368	4	4	4	0.00
02/12/2021	R214 On 05-May-22	11,74	Call	Bond Future	4406	4	4	4	0.00
02/12/2021	R214 On 05-May-22	11,75	Call	Bond Future	4445	4	4	4	0.00
02/12/2021	R214 On 05-May-22	11,73	Put	Bond Future	1031	1	1	1	0.00
02/12/2021	R214 On 05-May-22	11,74	Put	Bond Future	1018	1	1	1	0.00
02/12/2021	R214 On 05-May-22	11,75	Put	Bond Future	1006	1	1	1	0.00
02/12/2021	R214 On 04-August-22			Bond Future	11.28	65.7827	65.9731	65.7827	0.00
02/12/2021	R214 On 04-August-22	10,97	Call	Bond Future	1856	2	2	2	0.00
02/12/2021	R214 On 04-August-22	10,98	Call	Bond Future	1880	2	2	2	0.00
02/12/2021	R214 On 04-August-22	10,99	Call	Bond Future	1904	2	2	2	0.00
02/12/2021	R214 On 04-August-22	10,98	Put	Bond Future	3549	4	4	4	0.00
02/12/2021	R214 On 04-August-22	10,99	Put	Bond Future	3517	4	4	4	0.00
02/12/2021	R214 On 04-August-22	10,97	Put	Bond Future	3582	4	4	4	0.00
02/12/2021	R214 On 03-November-22			Bond Future	11.46	63.3665	63.5593	63.3665	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
02/12/2021	R214 On 03-November-22	11,35	Call	Bond Future	2821	3	3	3	0.00
02/12/2021	R214 On 03-November-22	11,36	Call	Bond Future	2847	3	3	3	0.00
02/12/2021	R214 On 03-November-22	11,34	Call	Bond Future	2795	3	3	3	0.00
02/12/2021	R214 On 03-November-22	11,36	Put	Bond Future	3382	3	3	3	0.00
02/12/2021	R214 On 03-November-22	11,35	Put	Bond Future	3409	4	3	4	0.00
02/12/2021	R214 On 03-November-22	11,34	Put	Bond Future	3437	4	3	4	0.00
02/12/2021	R248 On 03-February-22			Bond Future	10.89	85.2375	85.4742	85.2375	191,118.00
02/12/2021	R248 On 03-February-22	10,20	Call	Bond Future	230	0	0	0	900.00
02/12/2021	R248 On 03-February-22	11,49	Call	Bond Future	4658	4	5	4	0.00
02/12/2021	R248 On 03-February-22	10,70	Call	Bond Future	1166	1	1	1	0.00
02/12/2021	R248 On 03-February-22	11,00	Call	Bond Future	2235	2	2	2	1,400.00
02/12/2021	R248 On 03-February-22	10,30	Call	Bond Future	338	0	0	0	1,300.00
02/12/2021	R248 On 03-February-22	10,40	Call	Bond Future	480	0	0	0	100.00
02/12/2021	R248 On 03-February-22	10,50	Call	Bond Future	661	1	1	1	0.00
02/12/2021	R248 On 03-February-22	10,90	Call	Bond Future	1839	2	2	2	900.00
02/12/2021	R248 On 03-February-22	11,47	Call	Bond Future	4548	4	5	4	0.00
02/12/2021	R248 On 03-February-22	11,48	Call	Bond Future	4603	4	5	4	0.00
02/12/2021	R248 On 03-February-22	9,80	Call	Bond Future	41	0	0	0	0.00
02/12/2021	R248 On 03-February-22	10,00	Call	Bond Future	94	0	0	0	0.00
02/12/2021	R248 On 03-February-22	10,00	Put	Bond Future	6985	7	7	7	0.00
02/12/2021	R248 On 03-February-22	9,80	Put	Bond Future	8619	9	9	9	0.00
02/12/2021	R248 On 03-February-22	11,49	Put	Bond Future	514	1	1	1	0.00
02/12/2021	R248 On 03-February-22	10,20	Put	Bond Future	5485	6	5	6	0.00
02/12/2021	R248 On 03-February-22	10,90	Put	Bond Future	1762	2	2	2	0.00
02/12/2021	R248 On 03-February-22	10,50	Put	Bond Future	3559	4	4	4	0.00
02/12/2021	R248 On 03-February-22	10,30	Put	Bond Future	4795	5	5	5	0.00
02/12/2021	R248 On 03-February-22	10,40	Put	Bond Future	4151	4	4	4	0.00
02/12/2021	R248 On 03-February-22	11,00	Put	Bond Future	1443	2	1	2	0.00
02/12/2021	R248 On 03-February-22	10,70	Put	Bond Future	2553	3	3	3	0.00
02/12/2021	R248 On 03-February-22	11,47	Put	Bond Future	537	1	1	1	0.00
02/12/2021	R248 On 03-February-22	11,48	Put	Bond Future	525	1	1	1	0.00
02/12/2021	R248 On 05-May-22			Bond Future	11.06	81.8388	82.0779	81.8388	2,035.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R248 On 05-May-22	11,81	Call	Bond Future	6063	6	6	6	0.00
02/12/2021	R248 On 05-May-22	11,79	Call	Bond Future	5963	6	6	6	0.00
02/12/2021	R248 On 05-May-22	11,80	Call	Bond Future	6013	6	6	6	0.00
02/12/2021	R248 On 05-May-22	11,79	Put	Bond Future	1100	1	1	1	0.00
02/12/2021	R248 On 05-May-22	11,81	Put	Bond Future	1074	1	1	1	0.00
02/12/2021	R248 On 05-May-22	11,80	Put	Bond Future	1087	1	1	1	0.00
02/12/2021	R248 On 04-August-22			Bond Future	11.24	82.7987	83.0406	82.7987	0.00
02/12/2021	R248 On 04-August-22	11,00	Call	Bond Future	2499	2	2	2	0.00
02/12/2021	R248 On 04-August-22	10,98	Call	Bond Future	2436	2	2	2	0.00
02/12/2021	R248 On 04-August-22	10,99	Call	Bond Future	2467	2	2	2	0.00
02/12/2021	R248 On 04-August-22	10,99	Put	Bond Future	4182	4	4	4	0.00
02/12/2021	R248 On 04-August-22	10,98	Put	Bond Future	4222	4	4	4	0.00
02/12/2021	R248 On 04-August-22	11,00	Put	Bond Future	4143	4	4	4	0.00
02/12/2021	R248 On 03-November-22			Bond Future	11.41	79.4704	79.7152	79.4704	0.00
02/12/2021	R248 On 03-November-22	11,30	Call	Bond Future	3520	3	4	3	0.00
02/12/2021	R248 On 03-November-22	11,31	Call	Bond Future	3553	3	4	3	0.00
02/12/2021	R248 On 03-November-22	11,32	Call	Bond Future	3586	3	4	3	0.00
02/12/2021	R248 On 03-November-22	11,30	Put	Bond Future	4275	4	4	4	0.00
02/12/2021	R248 On 03-November-22	11,31	Put	Bond Future	4240	4	4	4	0.00
02/12/2021	R248 On 03-November-22	11,32	Put	Bond Future	4206	4	4	4	0.00