



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: 16/02/2021 TO: 16/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	2025 On 06-May-21			Bond Future	151.56	151.5155	151.5586	151.5155	7,790.00
16/02/2021	2025 On 05-August-21			Bond Future	151.69	151.6558	151.6936	151.6558	0.00
16/02/2021	2025 On 04-November-21			Bond Future	153.36	153.3103	153.3646	153.3103	0.00
16/02/2021	2025 On 03-February-22			Bond Future	153.52	153.4725	153.5169	153.4725	0.00
16/02/2021	2029 On 06-May-21			Bond Future	108.25	107.3422	108.2464	107.3422	2,382.00
16/02/2021	2029 On 05-August-21			Bond Future	109.44	108.5251	109.4352	108.5251	0.00
16/02/2021	2029 On 04-November-21			Bond Future	109.49	108.5599	109.4914	108.5599	0.00
16/02/2021	2029 On 03-February-22			Bond Future	110.71	109.7768	110.7111	109.7768	0.00
16/02/2021	2030 On 06-May-21			Bond Future	8.78	97.9841	97.5062	97.9841	113,659.00
16/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	15269	16	15	16	0.00
16/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	2537	3	3	3	0.00
16/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	968	1	1	1	0.00
16/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2241	3	2	3	0.00
16/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	1964	2	2	2	300.00
16/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3543	4	4	4	0.00
16/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	10631	11	11	11	0.00
16/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	15222	16	15	16	0.00
16/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	15176	16	15	16	0.00
16/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	2370	3	2	3	0.00
16/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	2709	3	3	3	0.00
16/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	3664	4	4	4	0.00
16/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4079	4	4	4	0.00
16/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	3745	4	4	4	300.00
16/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	11655	12	12	12	0.00
16/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	6656	7	7	7	0.00
16/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	400	0	0	0	700.00
16/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7223	8	7	8	0.00
16/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3267	4	3	4	0.00
16/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	229	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
16/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1139	1	1	1	0.00
16/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	21	0	0	0	300.00
16/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	941	1	1	1	0.00
16/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	972	1	1	1	0.00
16/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1435	1	1	1	5,000.00
16/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	0	0	0.00
16/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	0	0	0.00
16/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	39	0	0	0	0.00
16/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1020	1	1	1	700.00
16/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5270	5	5	5	0.00
16/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	298	0	0	0	700.00
16/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	1671	1	2	1	2,500.00
16/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	828	1	1	1	0.00
16/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2019	2	2	2	0.00
16/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1773	2	2	2	0.00
16/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	1549	1	2	1	2,500.00
16/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3453	3	3	3	0.00
16/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	0	0	0.00
16/02/2021	2030 On 05-August-21			Bond Future	8.97	95.0345	94.5477	95.0345	0.00
16/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	7789	8	8	8	0.00
16/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	510	1	1	1	200.00
16/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8336	9	8	9	0.00
16/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	2783	3	3	3	600.00
16/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2323	3	2	3	200.00
16/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4407	5	4	5	600.00
16/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	15707	16	16	16	0.00
16/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8293	9	8	9	0.00
16/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8251	9	8	9	0.00
16/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	587	1	1	1	0.00
16/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	579	1	1	1	0.00
16/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	34	0	0	0	600.00
16/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	8039	8	8	8	0.00
16/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	682	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3416	3	3	3	0.00
16/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1769	2	2	2	0.00
16/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	571	1	1	1	0.00
16/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2911	3	3	3	0.00
16/02/2021	2030 On 04-November-21			Bond Future	9.16	96.0494	95.5677	96.0494	0.00
16/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2359	3	2	3	300.00
16/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	11779	12	12	12	0.00
16/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8425	9	8	9	0.00
16/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8347	9	8	9	0.00
16/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1356	2	1	2	300.00
16/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8386	9	8	9	0.00
16/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	948	1	1	1	0.00
16/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	958	1	1	1	0.00
16/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4519	4	5	4	0.00
16/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	352	0	0	0	300.00
16/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6376	6	6	6	0.00
16/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	938	1	1	1	0.00
16/02/2021	2030 On 03-February-22			Bond Future	9.37	93.1002	92.6065	93.1002	0.00
16/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	3928	4	4	4	0.00
16/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	3956	4	4	4	0.00
16/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	3983	4	4	4	0.00
16/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3551	3	4	3	0.00
16/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3576	3	4	3	0.00
16/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3600	3	4	3	0.00
16/02/2021	2032 On 06-May-21			Bond Future	9.60	92.4176	91.9395	92.4176	124,949.00
16/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14066	15	14	15	0.00
16/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14016	14	14	14	0.00
16/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5211	6	5	6	736.00
16/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14115	15	14	15	0.00
16/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16295	17	16	17	0.00
16/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	15	0	0	0	0.00
16/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	16	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
16/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	0	0	736.00
16/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	767	1	1	1	0.00
16/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	16	0	0	0	0.00
16/02/2021	2032 On 05-August-21			Bond Future	9.79	93.4138	92.9269	93.4138	0.00
16/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	9497	10	9	10	0.00
16/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	9542	10	10	10	0.00
16/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	9586	10	10	10	0.00
16/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	657	1	1	1	0.00
16/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	666	1	1	1	0.00
16/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	674	1	1	1	0.00
16/02/2021	2032 On 04-November-21			Bond Future	9.99	90.2667	89.7844	90.2667	0.00
16/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	14964	15	15	15	0.00
16/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10310	11	10	11	0.00
16/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2110	2	2	2	700.00
16/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3384	4	3	4	700.00
16/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10228	11	10	11	0.00
16/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10269	11	10	11	0.00
16/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	922	1	1	1	0.00
16/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	932	1	1	1	0.00
16/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	941	1	1	1	0.00
16/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6129	6	6	6	0.00
16/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	265	0	0	0	700.00
16/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4347	4	4	4	0.00
16/02/2021	2032 On 03-February-22			Bond Future	10.21	91.2581	90.7641	91.2581	0.00
16/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1429	2	1	2	198.00
16/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5048	5	5	5	0.00
16/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5079	5	5	5	0.00
16/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3231	3	3	3	0.00
16/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5016	5	5	5	0.00
16/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4985	5	5	5	0.00
16/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3778	4	4	4	0.00
16/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3705	4	4	4	198.00
16/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3753	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
16/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5535	5	6	5	198.00
16/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9269	9	9	9	0.00
16/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3729	4	4	4	0.00
16/02/2021	2033 On 06-May-21			Bond Future	102.81	102.5042	102.8104	102.5042	9,583.00
16/02/2021	2033 On 05-August-21			Bond Future	103.94	103.6336	103.9393	103.6336	0.00
16/02/2021	2033 On 04-November-21			Bond Future	103.86	103.5407	103.8607	103.5407	0.00
16/02/2021	2033 On 03-February-22			Bond Future	105.02	104.7014	105.0177	104.7014	0.00
16/02/2021	2037 On 06-May-21			Bond Future	10.56	87.1241	86.6834	87.1241	130,432.00
16/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11426	12	11	12	0.00
16/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11375	12	11	12	0.00
16/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11324	12	11	12	0.00
16/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	136	0	0	0	0.00
16/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	141	0	0	0	0.00
16/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	139	0	0	0	0.00
16/02/2021	2037 On 05-August-21			Bond Future	10.77	83.8073	83.3585	83.8073	0.00
16/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9869	10	10	10	0.00
16/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9957	10	10	10	0.00
16/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9913	10	10	10	0.00
16/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	945	1	1	1	0.00
16/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	956	1	1	1	0.00
16/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	934	1	1	1	0.00
16/02/2021	2037 On 04-November-21			Bond Future	10.96	84.7025	84.2580	84.7025	0.00
16/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11633	12	12	12	0.00
16/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11592	12	12	12	0.00
16/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11674	12	12	12	0.00
16/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1059	1	1	1	0.00
16/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1069	1	1	1	0.00
16/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1049	1	1	1	0.00
16/02/2021	2037 On 03-February-22			Bond Future	11.18	81.3785	80.9232	81.3785	0.00
16/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5931	6	6	6	0.00
16/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5897	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5863	6	6	6	0.00
16/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4169	4	4	4	0.00
16/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4220	4	4	4	0.00
16/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4195	4	4	4	0.00
16/02/2021	2038 On 06-May-21			Bond Future	116.96	116.9685	116.9641	116.9685	7,799.00
16/02/2021	2038 On 05-August-21			Bond Future	116.53	116.5369	116.5281	116.5369	0.00
16/02/2021	2038 On 04-November-21			Bond Future	117.81	117.8084	117.8119	117.8084	0.00
16/02/2021	2038 On 03-February-22			Bond Future	117.37	117.3783	117.3736	117.3783	0.00
16/02/2021	2040 On 06-May-21			Bond Future	10.75	89.0659	88.4495	89.0659	75,974.00
16/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	10918	12	11	12	0.00
16/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	10865	11	11	11	0.00
16/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15865	16	16	16	0.00
16/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	10971	12	11	12	0.00
16/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3005	3	3	3	300.00
16/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6484	7	6	7	300.00
16/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	917	1	1	1	0.00
16/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	208	0	0	0	0.00
16/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2460	2	2	2	0.00
16/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	26	0	0	0	300.00
16/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	217	0	0	0	0.00
16/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	213	0	0	0	0.00
16/02/2021	2040 On 05-August-21			Bond Future	10.96	85.5196	84.8932	85.5196	0.00
16/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6292	7	6	7	900.00
16/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21060	22	21	22	0.00
16/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	10545	11	11	11	0.00
16/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4264	5	4	5	900.00
16/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10500	11	10	11	0.00
16/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10454	11	10	11	0.00
16/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	953	1	1	1	0.00
16/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3626	3	4	3	0.00
16/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	975	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
16/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	42	0	0	0	900.00
16/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	964	1	1	1	0.00
16/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2358	2	2	2	0.00
16/02/2021	2040 On 04-November-21			Bond Future	11.15	86.4332	85.8093	86.4332	0.00
16/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11775	12	12	12	0.00
16/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11733	12	12	12	0.00
16/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	11690	12	12	12	0.00
16/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1235	1	1	1	0.00
16/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1223	1	1	1	0.00
16/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1212	1	1	1	0.00
16/02/2021	2040 On 03-February-22			Bond Future	11.36	82.8781	82.2413	82.8781	0.00
16/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6031	6	6	6	0.00
16/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	5996	6	6	6	0.00
16/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6067	6	6	6	0.00
16/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4676	4	5	4	0.00
16/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4648	4	5	4	0.00
16/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4621	4	5	4	0.00
16/02/2021	2044 On 06-May-21			Bond Future	10.82	85.4690	84.9956	85.4690	61,111.00
16/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	10664	11	11	11	0.00
16/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2332	3	2	3	3,100.00
16/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7821	8	8	8	0.00
16/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5054	5	5	5	3,100.00
16/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	10612	11	11	11	0.00
16/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	10560	11	11	11	0.00
16/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5297	6	5	6	0.00
16/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7270	8	7	8	0.00
16/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3895	4	4	4	0.00
16/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10926	11	11	11	0.00
16/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	785	1	1	1	3,100.00
16/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1314	1	1	1	3,100.00
16/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	254	0	0	0	0.00
16/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	249	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
16/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	222	0	0	0	3,100.00
16/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	655	1	1	1	0.00
16/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1402	1	1	1	0.00
16/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1935	2	2	2	3,100.00
16/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	244	0	0	0	0.00
16/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3207	3	3	3	0.00
16/02/2021	2044 On 05-August-21			Bond Future	11.02	82.0091	81.5274	82.0091	0.00
16/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10791	11	11	11	0.00
16/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10746	11	11	11	0.00
16/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10837	11	11	11	0.00
16/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	914	1	1	1	0.00
16/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	924	1	1	1	0.00
16/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	935	1	1	1	0.00
16/02/2021	2044 On 04-November-21			Bond Future	11.20	82.8852	82.4073	82.8852	0.00
16/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11525	12	12	12	0.00
16/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11483	12	11	12	0.00
16/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11566	12	12	12	0.00
16/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1302	1	1	1	0.00
16/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1325	1	1	1	0.00
16/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1313	1	1	1	0.00
16/02/2021	2044 On 03-February-22			Bond Future	11.41	79.4161	78.9272	79.4161	0.00
16/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	5980	6	6	6	0.00
16/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5910	6	6	6	0.00
16/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	5945	6	6	6	0.00
16/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4698	4	5	4	0.00
16/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4727	5	5	5	0.00
16/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4669	4	5	4	0.00
16/02/2021	2046 On 06-May-21			Bond Future	104.00	104.0037	104.0000	104.0037	14,893.00
16/02/2021	2046 On 05-August-21			Bond Future	105.14	105.1500	105.1423	105.1500	0.00
16/02/2021	2046 On 04-November-21			Bond Future	104.49	104.4914	104.4947	104.4914	0.00
16/02/2021	2046 On 03-February-22			Bond Future	105.66	105.6629	105.6589	105.6629	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
16/02/2021	2050 On 06-May-21			Bond Future	108.62	108.8280	108.6190	108.8280	10,936.00
16/02/2021	2050 On 05-August-21			Bond Future	107.89	108.1011	107.8856	108.1011	0.00
16/02/2021	2050 On 04-November-21			Bond Future	109.07	109.2805	109.0742	109.2805	0.00
16/02/2021	2050 On 03-February-22			Bond Future	108.34	108.5597	108.3436	108.5597	0.00
16/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	AL37 On 06-May-21			Index Future	793.29	797.2600	793.2920	797.2600	0.00
16/02/2021	AL37 On 05-August-21			Index Future	801.71	805.7520	801.7110	805.7520	0.00
16/02/2021	AL37 On 04-November-21			Index Future	810.44	814.4390	810.4370	814.4390	0.00
16/02/2021	AL37 On 03-February-22			Index Future	819.27	823.3750	819.2740	823.3750	0.00
16/02/2021	AL7T On 06-May-21			Index Future	894.37	898.8240	894.3650	898.8240	0.00
16/02/2021	AL7T On 05-August-21			Index Future	903.86	908.3980	903.8570	908.3980	0.00
16/02/2021	AL7T On 04-November-21			Index Future	913.70	918.1910	913.6950	918.1910	0.00
16/02/2021	AL7T On 03-February-22			Index Future	923.66	928.2660	923.6580	928.2660	0.00
16/02/2021	ALBI On 06-May-21			Index Future	782.26	786.1660	782.2590	786.1660	308.00
16/02/2021	ALBI On 05-August-21			Index Future	790.56	794.5390	790.5610	794.5390	0.00
16/02/2021	ALBI On 04-November-21			Index Future	799.17	803.1050	799.1660	803.1050	0.00
16/02/2021	ALBI On 03-February-22			Index Future	807.88	811.9170	807.8800	811.9170	0.00
16/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C030 On 31-January-30			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
16/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C303 On 14-August-15			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
16/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2021	ES33 On 06-May-21			Bond Future	11.26	76.7333	76.3803	76.7333	350.00
16/02/2021	ES33 On 05-August-21			Bond Future	11.51	77.5602	77.2005	77.5602	0.00
16/02/2021	ES33 On 04-November-21			Bond Future	11.76	74.6140	74.2586	74.6140	0.00
16/02/2021	ES33 On 03-February-22			Bond Future	12.03	75.4335	75.0689	75.4335	0.00
16/02/2021	ES42 On 06-May-21			Bond Future	11.84	75.1659	74.7065	75.1659	4,779.00
16/02/2021	ES42 On 05-August-21			Bond Future	12.07	75.9767	75.5094	75.9767	0.00
16/02/2021	ES42 On 04-November-21			Bond Future	12.31	72.5304	72.0662	72.5304	0.00
16/02/2021	ES42 On 03-February-22			Bond Future	12.56	73.3274	72.8528	73.3274	0.00
16/02/2021	GOVI On 06-May-21			GOVI	773.03	776.8830	773.0300	776.8830	974.00
16/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	943400	98	94	98	0.00
16/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	943500	98	94	98	0.00
16/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	943600	98	94	98	0.00
16/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 05-August-21			GOVI	781.23	785.1570	781.2340	785.1570	0.00
16/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	620840	66	62	66	0.00
16/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	620940	66	62	66	0.00
16/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	621040	66	62	66	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
16/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 04-November-21			GOVI	789.74	793.6220	789.7380	793.6220	0.00
16/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	613180	65	61	65	0.00
16/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	613280	65	61	65	0.00
16/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	613380	65	61	65	0.00
16/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 03-February-22			GOVI	798.35	802.3300	798.3490	802.3300	0.00
16/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	55990	10	6	10	0.00
16/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	56090	10	6	10	0.00
16/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	55890	10	6	10	0.00
16/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
16/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
16/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2021	IGOV On 06-May-21			Index Future	282.13	281.4130	282.1280	281.4130	976.00
16/02/2021	IGOV On 05-August-21			Index Future	285.19	284.4800	285.1910	284.4800	0.00
16/02/2021	IGOV On 04-November-21			Index Future	288.36	287.6150	288.3640	287.6150	0.00
16/02/2021	IGOV On 03-February-22			Index Future	291.58	290.8380	291.5750	290.8380	0.00
16/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
16/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4500	90.4400	90.4500	0.00
16/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4300	89.4400	89.4300	0.00
16/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.74	90.7200	90.7400	90.7200	51.00
16/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.23	90.1700	90.2300	90.1700	0.00
16/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.42	90.3200	90.4200	90.3200	0.00
16/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.63	93.4900	93.6300	93.4900	0.00
16/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.20	94.0100	94.2000	94.0100	0.00
16/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.65	86.4100	86.6500	86.4100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.23	91.9600	92.2300	91.9600	0.00
16/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/02/2021	IS10 On 17-December-25			Interest Rate Swap	79.74	79.0700	79.7400	79.0700	0.00
16/02/2021	IS10 On 16-March-26			Interest Rate Swap	76.22	75.4900	76.2200	75.4900	0.00
16/02/2021	IS10 On 15-June-26			Interest Rate Swap	74.58	73.8100	74.5800	73.8100	0.00
16/02/2021	IS10 On 21-September-26			Interest Rate Swap	76.54	75.7200	76.5400	75.7200	0.00
16/02/2021	IS10 On 21-December-26			Interest Rate Swap	80.51	79.6500	80.5100	79.6500	0.00
16/02/2021	IS10 On 15-March-27			Interest Rate Swap	78.96	78.0500	78.9600	78.0500	0.00
16/02/2021	IS10 On 21-June-27			Interest Rate Swap	80.97	80.0200	80.9700	80.0200	0.00
16/02/2021	IS10 On 20-September-27			Interest Rate Swap	86.73	85.7400	86.7300	85.7400	0.00
16/02/2021	IS10 On 20-December-27			Interest Rate Swap	87.08	86.0500	87.0800	86.0500	0.00
16/02/2021	IS10 On 22-March-28			Interest Rate Swap	80.05	78.9500	80.0500	78.9500	0.00
16/02/2021	IS10 On 20-June-28			Interest Rate Swap	87.86	86.7500	87.8600	86.7500	0.00
16/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
16/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.72	96.2950	96.2850	96.2950	0.00
16/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.72	96.3000	96.2800	96.3000	0.00
16/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.73	96.2900	96.2700	96.2900	0.00
16/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.75	96.2850	96.2550	96.2850	0.00
16/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.78	96.2700	96.2200	96.2700	0.00
16/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	3.8400	96.1600	3.8400	0.00
16/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.2000	96.1300	96.2000	30,000.00
16/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.14	95.9500	95.8650	95.9500	0.00
16/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.7900	95.7000	95.7900	0.00
16/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.5750	95.4750	95.5750	20,001.00
16/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.69	95.4250	95.3150	95.4250	0.00
16/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.87	95.2400	95.1350	95.2400	0.00
16/02/2021	R023 On 06-May-21			Bond Future	4.85	106.5731	106.4511	106.5731	41,458.00
16/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4654	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4637	5	5	5	0.00
16/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4670	5	5	5	0.00
16/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
16/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
16/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
16/02/2021	R023 On 05-August-21			Bond Future	4.95	107.7210	107.5936	107.7210	0.00
16/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	820	1	1	1	0.00
16/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	808	1	1	1	0.00
16/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	797	1	1	1	0.00
16/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	277	0	0	0	0.00
16/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	273	0	0	0	0.00
16/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	270	0	0	0	0.00
16/02/2021	R023 On 04-November-21			Bond Future	5.06	104.9640	104.8465	104.9640	0.00
16/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	377	0	0	0	0.00
16/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	371	0	0	0	0.00
16/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	365	0	0	0	0.00
16/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	571	1	1	1	0.00
16/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	564	1	1	1	0.00
16/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	557	0	1	0	0.00
16/02/2021	R023 On 03-February-22			Bond Future	5.24	106.1164	105.9903	106.1164	0.00
16/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	388	0	0	0	0.00
16/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	383	0	0	0	0.00
16/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	393	0	0	0	0.00
16/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	555	0	1	0	0.00
16/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	565	0	1	0	0.00
16/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	560	0	1	0	0.00
16/02/2021	R035 On 06-May-21			Bond Future	10.31	91.7298	91.2870	91.7298	102,994.00
16/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12472	13	12	13	0.00
16/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12420	13	12	13	0.00
16/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5754	6	6	6	0.00
16/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2895	3	3	3	600.00
16/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6250	7	6	7	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
16/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15301	16	15	16	0.00
16/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7096	7	7	7	0.00
16/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4610	5	5	5	1,650.00
16/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	10691	11	11	11	0.00
16/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12525	13	13	13	0.00
16/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3478	4	3	4	0.00
16/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1754	2	2	2	500.00
16/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8250	9	8	9	0.00
16/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14591	15	15	15	0.00
16/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2334	3	2	3	223.00
16/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	30	0	0	0	1,650.00
16/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2786	3	3	3	0.00
16/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	425	0	0	0	1,650.00
16/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	21	0	0	0	600.00
16/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2271	2	2	2	0.00
16/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1864	2	2	2	500.00
16/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3506	3	4	3	0.00
16/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	81	0	0	0	0.00
16/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	79	0	0	0	0.00
16/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	167	0	0	0	223.00
16/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	641	1	1	1	223.00
16/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1316	1	1	1	0.00
16/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	829	1	1	1	0.00
16/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	951	1	1	1	500.00
16/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	78	0	0	0	0.00
16/02/2021	R035 On 05-August-21			Bond Future	10.51	92.7178	92.2668	92.7178	0.00
16/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4618	5	5	5	0.00
16/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2225	2	2	2	100.00
16/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7125	7	7	7	0.00
16/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
16/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45824	45	46	45	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
16/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1759	2	2	2	100.00
16/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	45940	45	46	45	0.00
16/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	46057	46	46	46	0.00
16/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	2945	3	3	3	100.00
16/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5512	5	6	5	0.00
16/02/2021	R035 On 04-November-21			Bond Future	10.72	89.2337	88.7875	89.2337	0.00
16/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17103	18	17	18	0.00
16/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11429	12	11	12	0.00
16/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8316	9	8	9	0.00
16/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2872	3	3	3	782.00
16/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11471	12	11	12	0.00
16/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2582	3	3	3	400.00
16/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4021	4	4	4	400.00
16/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5600	6	6	6	0.00
16/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11514	12	12	12	0.00
16/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1030	1	1	1	0.00
16/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3339	3	3	3	782.00
16/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6041	6	6	6	0.00
16/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2102	2	2	2	782.00
16/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4638	4	5	4	0.00
16/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6490	6	6	6	0.00
16/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1040	1	1	1	0.00
16/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1050	1	1	1	0.00
16/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	260	0	0	0	400.00
16/02/2021	R035 On 03-February-22			Bond Future	10.94	90.2136	89.7562	90.2136	0.00
16/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1800	2	2	2	683.00
16/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5876	6	6	6	0.00
16/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6410	7	6	7	0.00
16/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5807	6	6	6	0.00
16/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	4001	4	4	4	0.00
16/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5842	6	6	6	0.00
16/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4086	4	4	4	0.00
16/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4112	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
16/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3707	4	4	4	683.00
16/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4061	4	4	4	0.00
16/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	5814	6	6	6	683.00
16/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	9945	10	10	10	0.00
16/02/2021	R186 On 06-May-21			Bond Future	7.04	120.4905	119.8852	120.4905	105,566.00
16/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	16999	18	17	18	0.00
16/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	2207	3	2	3	0.00
16/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	16958	18	17	18	0.00
16/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	16917	18	17	18	0.00
16/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
16/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
16/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	896	1	1	1	15,177.00
16/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
16/02/2021	R186 On 05-August-21			Bond Future	7.20	116.5079	115.8917	116.5079	0.00
16/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	6821	7	7	7	0.00
16/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	6782	7	7	7	0.00
16/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	6742	7	7	7	0.00
16/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	273	0	0	0	0.00
16/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	268	0	0	0	0.00
16/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	263	0	0	0	0.00
16/02/2021	R186 On 04-November-21			Bond Future	7.38	117.7520	117.1417	117.7520	0.00
16/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	4430	5	4	5	0.00
16/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	4397	5	4	5	0.00
16/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	4365	5	4	5	0.00
16/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1183	1	1	1	0.00
16/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1172	1	1	1	0.00
16/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1160	1	1	1	0.00
16/02/2021	R186 On 03-February-22			Bond Future	7.57	113.7643	113.1391	113.7643	0.00
16/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2015	2	2	2	0.00
16/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2035	2	2	2	0.00
16/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2054	2	2	2	0.00
16/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	3220	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
16/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	3244	3	3	3	0.00
16/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	3268	3	3	3	0.00
16/02/2021	R197 On 06-May-21			Bond Future	321.32	322.0298	321.3174	322.0298	2,121.00
16/02/2021	R197 On 05-August-21			Bond Future	316.85	317.5814	316.8491	317.5814	0.00
16/02/2021	R197 On 04-November-21			Bond Future	320.34	321.0467	320.3400	321.0467	0.00
16/02/2021	R197 On 03-February-22			Bond Future	315.82	316.5542	315.8175	316.5542	0.00
16/02/2021	R202 On 06-May-21			Bond Future	230.82	226.7958	230.8200	226.7958	8,028.00
16/02/2021	R202 On 05-August-21			Bond Future	229.11	225.0471	229.1073	225.0471	0.00
16/02/2021	R202 On 04-November-21			Bond Future	231.63	227.5026	231.6310	227.5026	0.00
16/02/2021	R202 On 03-February-22			Bond Future	229.91	225.7550	229.9139	225.7550	0.00
16/02/2021	R209 On 06-May-21			Bond Future	10.21	71.0663	70.6792	71.0663	26,545.00
16/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10679	11	11	11	0.00
16/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3644	4	4	4	0.00
16/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2454	3	2	3	5,325.00
16/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6327	7	6	7	0.00
16/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7836	8	8	8	0.00
16/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	745	1	1	1	2,150.00
16/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2770	3	3	3	1,000.00
16/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10635	11	11	11	0.00
16/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10590	11	11	11	0.00
16/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1183	1	1	1	6,050.00
16/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5248	6	5	6	0.00
16/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1755	2	2	2	0.00
16/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10723	11	11	11	0.00
16/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	91	0	0	0	9,150.00
16/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	842	1	1	1	3,500.00
16/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3035	3	3	3	0.00
16/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	97	0	0	0	0.00
16/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5134	5	5	5	0.00
16/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	94	0	0	0	0.00
16/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	3994	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
16/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	328	0	0	0	3,750.00
16/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2248	2	2	2	0.00
16/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	601	1	1	1	9,150.00
16/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1431	1	1	1	6,250.00
16/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	93	0	0	0	0.00
16/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	1982	2	2	2	0.00
16/02/2021	R209 On 05-August-21			Bond Future	10.39	71.8323	71.4384	71.8323	0.00
16/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8389	9	8	9	0.00
16/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8351	9	8	9	0.00
16/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8427	9	8	9	0.00
16/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	942	1	1	1	0.00
16/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	963	1	1	1	0.00
16/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	953	1	1	1	0.00
16/02/2021	R209 On 04-November-21			Bond Future	10.57	69.4595	69.0689	69.4595	1,795.00
16/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1493	2	1	2	3,750.00
16/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9388	10	9	10	0.00
16/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9424	10	9	10	0.00
16/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9352	10	9	10	0.00
16/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3705	4	4	4	0.00
16/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8750	9	9	9	0.00
16/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1393	1	1	1	5,500.00
16/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1175	1	1	1	0.00
16/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1186	1	1	1	0.00
16/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1196	1	1	1	0.00
16/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4115	4	4	4	5,500.00
16/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7886	8	8	8	0.00
16/02/2021	R209 On 03-February-22			Bond Future	10.76	70.2224	69.8225	70.2224	0.00
16/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5239	5	5	5	0.00
16/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5177	5	5	5	0.00
16/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5208	5	5	5	0.00
16/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3777	4	4	4	0.00
16/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3799	4	4	4	0.00
16/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3755	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
16/02/2021	R210 On 06-May-21			Bond Future	200.58	200.3386	200.5839	200.3386	1,183.00
16/02/2021	R210 On 05-August-21			Bond Future	202.79	202.5465	202.7868	202.5465	0.00
16/02/2021	R210 On 04-November-21			Bond Future	202.28	202.0187	202.2830	202.0187	0.00
16/02/2021	R210 On 03-February-22			Bond Future	204.54	204.2834	204.5365	204.2834	0.00
16/02/2021	R212 On 06-May-21			Bond Future	171.82	171.8464	171.8246	171.8464	3,425.00
16/02/2021	R212 On 05-August-21			Bond Future	171.38	171.4099	171.3814	171.4099	0.00
16/02/2021	R212 On 04-November-21			Bond Future	173.27	173.2800	173.2694	173.2800	0.00
16/02/2021	R213 On 06-May-21			Bond Future	9.22	87.6739	87.2030	87.6739	9,146.00
16/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13784	14	14	14	0.00
16/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13739	14	14	14	0.00
16/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13830	14	14	14	0.00
16/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	7	0	0	0	0.00
16/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	8	0	0	0	0.00
16/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	7	0	0	0	0.00
16/02/2021	R213 On 05-August-21			Bond Future	9.41	88.6183	88.1390	88.6183	0.00
16/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	7981	8	8	8	0.00
16/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5444	6	5	6	0.00
16/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8306	9	8	9	0.00
16/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2783	3	3	3	0.00
16/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8265	9	8	9	0.00
16/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8224	9	8	9	0.00
16/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	692	1	1	1	0.00
16/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	683	1	1	1	0.00
16/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1485	1	1	1	0.00
16/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3176	3	3	3	0.00
16/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	674	1	1	1	0.00
16/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	747	1	1	1	0.00
16/02/2021	R213 On 04-November-21			Bond Future	9.60	86.0356	85.5603	86.0356	0.00
16/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8664	9	9	9	0.00
16/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8626	9	9	9	0.00
16/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8701	9	9	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
16/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1024	1	1	1	0.00
16/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1013	1	1	1	0.00
16/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1003	1	1	1	0.00
16/02/2021	R213 On 03-February-22			Bond Future	9.81	86.9802	86.4937	86.9802	0.00
16/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	4929	5	5	5	0.00
16/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	3335	4	3	4	0.00
16/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4388	5	4	5	0.00
16/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4359	5	4	5	0.00
16/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1411	2	1	2	200.00
16/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4417	5	4	5	0.00
16/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3530	3	4	3	0.00
16/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	4557	4	5	4	200.00
16/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	7924	8	8	8	0.00
16/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3577	3	4	3	0.00
16/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3553	3	4	3	0.00
16/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3167	3	3	3	200.00
16/02/2021	R214 On 06-May-21			Bond Future	10.66	67.6607	67.2084	67.6607	13,213.00
16/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8799	9	9	9	0.00
16/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8756	9	9	9	0.00
16/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8713	9	9	9	0.00
16/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	271	0	0	0	0.00
16/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	266	0	0	0	0.00
16/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	261	0	0	0	0.00
16/02/2021	R214 On 05-August-21			Bond Future	10.84	68.3896	67.9297	68.3896	0.00
16/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7621	8	8	8	0.00
16/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7657	8	8	8	0.00
16/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7585	8	8	8	0.00
16/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1328	1	1	1	0.00
16/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1354	1	1	1	0.00
16/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1341	1	1	1	0.00
16/02/2021	R214 On 04-November-21			Bond Future	11.02	65.8430	65.3853	65.8430	0.00
16/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8936	9	9	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
16/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8902	9	9	9	0.00
16/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8868	9	9	9	0.00
16/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1520	1	2	1	0.00
16/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1496	1	1	1	0.00
16/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1508	1	2	1	0.00
16/02/2021	R214 On 03-February-22			Bond Future	11.21	66.5660	66.0987	66.5660	0.00
16/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5133	5	5	5	0.00
16/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5104	5	5	5	0.00
16/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5162	5	5	5	0.00
16/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4155	4	4	4	0.00
16/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4131	4	4	4	0.00
16/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4107	4	4	4	0.00
16/02/2021	R248 On 06-May-21			Bond Future	10.71	85.0131	84.4820	85.0131	128,080.00
16/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11003	12	11	12	0.00
16/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	10949	11	11	11	0.00
16/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11057	12	11	12	0.00
16/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	222	0	0	0	0.00
16/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	230	0	0	0	0.00
16/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	226	0	0	0	0.00
16/02/2021	R248 On 05-August-21			Bond Future	10.89	85.9288	85.3888	85.9288	0.00
16/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11232	12	11	12	0.00
16/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11185	12	11	12	0.00
16/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11278	12	11	12	0.00
16/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	882	1	1	1	0.00
16/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	872	1	1	1	0.00
16/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	862	1	1	1	0.00
16/02/2021	R248 On 04-November-21			Bond Future	11.08	82.4351	81.8983	82.4351	0.00
16/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12092	13	12	13	0.00
16/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12049	13	12	13	0.00
16/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12135	13	12	13	0.00
16/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1195	1	1	1	0.00
16/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1217	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
16/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1206	1	1	1	0.00
16/02/2021	R248 On 03-February-22			Bond Future	11.27	83.3405	82.7919	83.3405	0.00
16/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6164	6	6	6	0.00
16/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6128	6	6	6	0.00
16/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6092	6	6	6	0.00
16/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4703	4	5	4	0.00
16/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4762	5	5	5	0.00
16/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4732	5	5	5	0.00