



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: 18/02/2021 TO: 18/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	

**Interest**

0.00

0.00

0.00

0.00

0.00

0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	2025 On 06-May-21			Bond Future	151.30	151.5354	151.2999	151.5354	7
18/02/2021	2025 On 05-August-21			Bond Future	151.43	151.6684	151.4298	151.6684	
18/02/2021	2025 On 04-November-21			Bond Future	153.10	153.3383	153.0968	153.3383	
18/02/2021	2025 On 03-February-22			Bond Future	153.25	153.4900	153.2458	153.4900	
18/02/2021	2029 On 06-May-21			Bond Future	108.24	108.2410	108.2391	108.2410	2
18/02/2021	2029 On 05-August-21			Bond Future	109.43	109.4285	109.4262	109.4285	
18/02/2021	2029 On 04-November-21			Bond Future	109.48	109.4839	109.4814	109.4839	
18/02/2021	2029 On 03-February-22			Bond Future	110.70	110.7034	110.7008	110.7034	
18/02/2021	2030 On 06-May-21			Bond Future	8.90	96.8804	96.8330	96.8804	113
18/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	14596	15	15	15	
18/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	2105	2	2	2	
18/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	728	1	1	1	
18/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1837	2	2	2	
18/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	1589	2	2	2	
18/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3036	3	3	3	
18/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	9965	10	10	10	
18/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	14549	15	15	15	
18/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	14503	15	15	15	
18/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1953	2	2	2	
18/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	2262	2	2	2	
18/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	3150	3	3	3	
18/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	3544	4	4	4	
18/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	3227	3	3	3	
18/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	10986	11	11	11	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	6034	6	6	6	
18/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	274	0	0	0	
18/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	6590	7	7	7	
18/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	2779	3	3	3	
18/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	269	0	0	0	
18/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1324	1	1	1	
18/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	25	0	0	0	
18/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1096	1	1	1	
18/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1131	1	1	1	
18/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1662	2	2	2	5
18/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	0	0	
18/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	0	0	
18/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	46	0	0	0	
18/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1186	1	1	1	
18/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5818	6	6	6	
18/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	349	0	0	0	
18/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	1927	2	2	2	2
18/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	965	1	1	1	
18/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2317	2	2	2	
18/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	2042	2	2	2	
18/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	1791	2	2	2	2
18/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3886	4	4	4	
18/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	0	0	
18/02/2021	2030 On 05-August-21			Bond Future	9.09	93.9141	93.8658	93.9141	
18/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	7149	7	7	7	
18/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	354	0	0	0	
18/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	7687	8	8	8	
18/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	2333	2	2	2	
18/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1911	2	2	2	
18/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	3861	4	4	4	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	15024	15	15	15	
18/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	7645	8	8	8	
18/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	7603	8	8	8	
18/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	621	1	1	1	
18/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	613	1	1	1	
18/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	33	0	0	0	
18/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	8565	9	9	9	
18/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	724	1	1	1	
18/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3687	4	4	4	
18/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1904	2	2	2	
18/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	604	1	1	1	
18/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3144	3	3	3	
18/02/2021	2030 On 04-November-21			Bond Future	9.29	94.9268	94.8777	94.9268	
18/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	1999	2	2	2	
18/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	11134	11	11	11	
18/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	7840	8	8	8	
18/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	7764	8	8	8	
18/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1101	1	1	1	
18/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	7802	8	8	8	
18/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1054	1	1	1	
18/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1065	1	1	1	
18/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4850	5	5	5	
18/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	397	0	0	0	
18/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6811	7	7	7	
18/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1043	1	1	1	
18/02/2021	2030 On 03-February-22			Bond Future	9.50	91.9584	91.9088	91.9584	
18/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	3442	3	3	3	
18/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	3469	3	3	3	
18/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	3495	4	3	4	
18/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3761	4	4	4	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3787	4	4	4	
18/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3813	4	4	4	
18/02/2021	2032 On 06-May-21			Bond Future	9.72	91.2402	91.1903	91.2402	124
18/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	13318	13	13	13	
18/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	13268	13	13	13	
18/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	4625	5	5	5	
18/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	13367	13	13	13	
18/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	15546	16	16	16	
18/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	16	0	0	0	
18/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	17	0	0	0	
18/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	0	0	
18/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	930	1	1	1	
18/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	17	0	0	0	
18/02/2021	2032 On 05-August-21			Bond Future	9.92	92.2190	92.1682	92.2190	
18/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	8757	9	9	9	
18/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	8800	9	9	9	
18/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8844	9	9	9	
18/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	674	1	1	1	
18/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	683	1	1	1	
18/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	692	1	1	1	
18/02/2021	2032 On 04-November-21			Bond Future	10.12	89.0684	89.0169	89.0684	
18/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	14210	14	14	14	
18/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	9603	10	10	10	
18/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1761	2	2	2	
18/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2927	3	3	3	
18/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	9522	10	10	10	
18/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	9562	10	10	10	
18/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	982	1	1	1	
18/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	993	1	1	1	
18/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1003	1	1	1	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6547	7	7	7	
18/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	279	0	0	0	
18/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4657	5	5	5	
18/02/2021	2032 On 03-February-22			Bond Future	10.34	90.0401	89.9880	90.0401	
18/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1107	1	1	1	
18/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	4428	4	4	4	
18/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	4458	4	4	4	
18/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2722	3	3	3	
18/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	4397	4	4	4	
18/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4367	4	4	4	
18/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3937	4	4	4	
18/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3859	4	4	4	
18/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3911	4	4	4	
18/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5802	6	6	6	
18/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9723	10	10	10	
18/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3885	4	4	4	
18/02/2021	2033 On 06-May-21			Bond Future	102.81	102.8109	102.8110	102.8109	9
18/02/2021	2033 On 05-August-21			Bond Future	103.94	103.9386	103.9383	103.9386	
18/02/2021	2033 On 04-November-21			Bond Future	103.86	103.8594	103.8590	103.8594	
18/02/2021	2033 On 03-February-22			Bond Future	105.02	105.0162	105.0157	105.0162	
18/02/2021	2037 On 06-May-21			Bond Future	10.70	85.9035	85.7483	85.9035	130
18/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10512	11	11	11	
18/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10461	11	10	11	
18/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	10411	11	10	11	
18/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	156	0	0	0	
18/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	163	0	0	0	
18/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	160	0	0	0	
18/02/2021	2037 On 05-August-21			Bond Future	10.91	82.5692	82.4119	82.5692	
18/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	8975	9	9	9	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9062	9	9	9	
18/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9018	9	9	9	
18/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	997	1	1	1	
18/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1009	1	1	1	
18/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	986	1	1	1	
18/02/2021	2037 On 04-November-21			Bond Future	11.12	83.4598	83.3007	83.4598	
18/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	10741	11	11	11	
18/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10700	11	11	11	
18/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	10781	11	11	11	
18/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1124	1	1	1	
18/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1134	1	1	1	
18/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1113	1	1	1	
18/02/2021	2037 On 03-February-22			Bond Future	11.34	80.1161	79.9553	80.1161	
18/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5154	5	5	5	
18/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5122	5	5	5	
18/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5090	5	5	5	
18/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4360	4	4	4	
18/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4414	4	4	4	
18/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4387	4	4	4	
18/02/2021	2038 On 06-May-21			Bond Future	116.97	117.4365	116.9662	117.4365	7
18/02/2021	2038 On 05-August-21			Bond Future	116.53	117.0042	116.5284	117.0042	
18/02/2021	2038 On 04-November-21			Bond Future	117.81	118.2927	117.8113	118.2927	
18/02/2021	2038 On 03-February-22			Bond Future	117.37	117.8596	117.3728	117.8596	
18/02/2021	2040 On 06-May-21			Bond Future	10.88	87.7304	87.5292	87.7304	76
18/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	10032	10	10	10	
18/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	9980	10	10	10	
18/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	14948	15	15	15	
18/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	10085	10	10	10	
18/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2446	3	2	3	



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	5706	6	6	6	
18/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1059	1	1	1	
18/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	242	0	0	0	
18/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2821	3	3	3	
18/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	30	0	0	0	
18/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	252	0	0	0	
18/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	247	0	0	0	
18/02/2021	2040 On 05-August-21			Bond Future	11.09	84.1654	83.9618	84.1654	
18/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5536	6	6	6	
18/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	20128	20	20	20	
18/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	9672	10	10	10	
18/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3618	4	4	4	
18/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	9627	10	10	10	
18/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	9582	10	10	10	
18/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1011	1	1	1	
18/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3911	4	4	4	
18/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1035	1	1	1	
18/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	42	0	0	0	
18/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1023	1	1	1	
18/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2534	2	3	2	
18/02/2021	2040 On 04-November-21			Bond Future	11.29	85.0732	84.8672	85.0732	
18/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	10892	11	11	11	
18/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	10850	11	11	11	
18/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	10808	11	11	11	
18/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1295	1	1	1	
18/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1283	1	1	1	
18/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1271	1	1	1	
18/02/2021	2040 On 03-February-22			Bond Future	11.51	81.4969	81.2887	81.4969	
18/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	5275	5	5	5	
18/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	5241	5	5	5	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	5310	5	5	5	
18/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4874	5	5	5	
18/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4845	5	5	5	
18/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4816	5	5	5	
18/02/2021	2044 On 06-May-21			Bond Future	10.96	84.2679	84.0281	84.2679	6'
18/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	9739	10	10	10	
18/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1831	2	2	2	3
18/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	6961	7	7	7	
18/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4312	4	4	4	3
18/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	9687	10	10	10	
18/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	9636	10	10	10	
18/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4542	5	5	5	
18/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6430	7	6	7	
18/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3234	3	3	3	
18/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	9996	10	10	10	
18/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	912	1	1	1	3
18/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1527	1	2	1	3
18/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	297	0	0	0	
18/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	292	0	0	0	
18/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	260	0	0	0	3
18/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	763	1	1	1	
18/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1628	2	2	2	
18/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2241	2	2	2	3
18/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	286	0	0	0	
18/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3673	4	4	4	
18/02/2021	2044 On 05-August-21			Bond Future	11.16	80.7909	80.5482	80.7909	
18/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	9874	10	10	10	
18/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	9829	10	10	10	
18/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	9918	10	10	10	
18/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	975	1	1	1	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	986	1	1	1	
18/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	997	1	1	1	
18/02/2021	2044 On 04-November-21			Bond Future	11.35	81.6624	81.4169	81.6624	
18/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10602	11	11	11	
18/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10561	11	11	11	
18/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	10643	11	11	11	
18/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1369	1	1	1	
18/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1394	1	1	1	
18/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1381	1	1	1	
18/02/2021	2044 On 03-February-22			Bond Future	11.56	78.1740	77.9258	78.1740	
18/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	5190	5	5	5	
18/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5124	5	5	5	
18/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	5157	5	5	5	
18/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4911	5	5	5	
18/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4942	5	5	5	
18/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4881	5	5	5	
18/02/2021	2046 On 06-May-21			Bond Future	105.08	104.7203	105.0822	104.7203	14
18/02/2021	2046 On 05-August-21			Bond Future	106.23	105.8692	106.2347	105.8692	
18/02/2021	2046 On 04-November-21			Bond Future	105.60	105.2289	105.5983	105.2289	
18/02/2021	2046 On 03-February-22			Bond Future	106.77	106.4012	106.7747	106.4012	
18/02/2021	2050 On 06-May-21			Bond Future	108.11	108.2124	108.1113	108.2124	10
18/02/2021	2050 On 05-August-21			Bond Future	107.37	107.4734	107.3708	107.4734	
18/02/2021	2050 On 04-November-21			Bond Future	108.55	108.6569	108.5528	108.6569	
18/02/2021	2050 On 03-February-22			Bond Future	107.82	107.9213	107.8161	107.9213	
18/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	AL37 On 06-May-21			Index Future	790.31	788.8640	790.3100	788.8640	
18/02/2021	AL37 On 05-August-21			Index Future	798.69	797.2340	798.6920	797.2340	
18/02/2021	AL37 On 04-November-21			Index Future	807.38	805.9100	807.3820	805.9100	
18/02/2021	AL37 On 03-February-22			Index Future	816.19	814.6970	816.1850	814.6970	
18/02/2021	AL7T On 06-May-21			Index Future	887.56	888.0670	887.5610	888.0670	
18/02/2021	AL7T On 05-August-21			Index Future	896.97	897.4890	896.9740	897.4890	
18/02/2021	AL7T On 04-November-21			Index Future	906.73	907.2560	906.7340	907.2560	
18/02/2021	AL7T On 03-February-22			Index Future	916.62	917.1480	916.6200	917.1480	
18/02/2021	ALBI On 06-May-21			Index Future	776.05	776.6370	776.0520	776.6370	
18/02/2021	ALBI On 05-August-21			Index Future	784.28	784.8770	784.2820	784.8770	
18/02/2021	ALBI On 04-November-21			Index Future	792.82	793.4180	792.8160	793.4180	
18/02/2021	ALBI On 03-February-22			Index Future	801.46	802.0690	801.4600	802.0690	
18/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	
18/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	
18/02/2021	ES33 On 06-May-21			Bond Future	11.38	75.8143	75.7192	75.8143	
18/02/2021	ES33 On 05-August-21			Bond Future	11.64	76.6274	76.5310	76.6274	
18/02/2021	ES33 On 04-November-21			Bond Future	11.89	73.6790	73.5813	73.6790	
18/02/2021	ES33 On 03-February-22			Bond Future	12.17	74.4828	74.3840	74.4828	
18/02/2021	ES42 On 06-May-21			Bond Future	11.98	74.0711	73.8719	74.0711	4
18/02/2021	ES42 On 05-August-21			Bond Future	12.22	74.8663	74.6647	74.8663	
18/02/2021	ES42 On 04-November-21			Bond Future	12.46	71.4157	71.2118	71.4157	
18/02/2021	ES42 On 03-February-22			Bond Future	12.72	72.1952	71.9890	72.1952	
18/02/2021	GOVI On 06-May-21			GOVI	766.95	767.5030	766.9510	767.5030	
18/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	882610	89	88	89	
18/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	882710	89	88	89	
18/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	882810	89	88	89	
18/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 05-August-21			GOVI	775.08	775.6450	775.0840	775.6450	
18/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	559340	56	56	56	
18/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	559440	57	56	57	
18/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	559540	57	56	57	
18/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 04-November-21			GOVI	783.52	784.0860	783.5180	784.0860	
18/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	550980	56	55	56	
18/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	551080	56	55	56	
18/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	551180	56	55	56	
18/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	
18/02/2021	GOVI On 03-February-22			GOVI	792.06	792.6360	792.0600	792.6360	
18/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	
18/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	
18/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	
18/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	7000	0	1	0	
18/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	6800	0	1	0	
18/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	6900	0	1	0	
18/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	
18/02/2021	IGOV On 06-May-21			Index Future	281.88	282.0040	281.8760	282.0040	
18/02/2021	IGOV On 05-August-21			Index Future	284.94	285.0640	284.9350	285.0640	
18/02/2021	IGOV On 04-November-21			Index Future	288.10	288.2350	288.1030	288.2350	
18/02/2021	IGOV On 03-February-22			Index Future	291.31	291.4450	291.3120	291.4450	
18/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	
18/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	
18/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4400	89.4200	89.4400	
18/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7500	90.7000	90.7500	
18/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.18	90.2400	90.1800	90.2400	
18/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.34	90.4400	90.3400	90.4400	
18/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.53	93.6500	93.5300	93.6500	
18/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.07	94.2200	94.0700	94.2200	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.49	86.6800	86.4900	86.6800	
18/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.07	92.2900	92.0700	92.2900	
18/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	
18/02/2021	IS10 On 17-December-25			Interest Rate Swap	80.16	80.1900	80.1600	80.1900	
18/02/2021	IS10 On 16-March-26			Interest Rate Swap	76.69	76.7100	76.6900	76.7100	
18/02/2021	IS10 On 15-June-26			Interest Rate Swap	75.09	75.1000	75.0900	75.1000	
18/02/2021	IS10 On 21-September-26			Interest Rate Swap	77.10	77.0900	77.1000	77.0900	
18/02/2021	IS10 On 21-December-26			Interest Rate Swap	81.10	81.0800	81.1000	81.0800	
18/02/2021	IS10 On 15-March-27			Interest Rate Swap	79.58	79.5700	79.5800	79.5700	
18/02/2021	IS10 On 21-June-27			Interest Rate Swap	81.63	81.6300	81.6300	81.6300	
18/02/2021	IS10 On 20-September-27			Interest Rate Swap	87.41	87.4300	87.4100	87.4300	
18/02/2021	IS10 On 20-December-27			Interest Rate Swap	87.80	87.8400	87.8000	87.8400	
18/02/2021	IS10 On 22-March-28			Interest Rate Swap	80.83	80.8600	80.8300	80.8600	
18/02/2021	IS10 On 20-June-28			Interest Rate Swap	88.70	88.7100	88.7000	88.7100	
18/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	
18/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	
18/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.69	96.2850	96.3150	96.2850	
18/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.69	96.2800	96.3150	96.2800	
18/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.68	96.2700	96.3200	96.2700	
18/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.2550	96.3150	96.2550	
18/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2200	96.2800	96.2200	
18/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.1600	96.2200	96.1600	
18/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.1000	96.2000	96.1000	30
18/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.10	95.7700	95.9050	95.7700	
18/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.5800	95.7400	95.5800	
18/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.51	95.3450	95.4950	95.3450	20
18/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.66	95.1750	95.3450	95.1750	
18/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.83	94.9850	95.1750	94.9850	



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R023 On 06-May-21			Bond Future	4.90	106.3193	106.3616	106.3193	40
18/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4564	5	5	5	
18/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4547	5	5	5	
18/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4581	5	5	5	
18/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	
18/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	
18/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	
18/02/2021	R023 On 05-August-21			Bond Future	5.01	107.4592	107.5015	107.4592	
18/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	719	1	1	1	
18/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	708	1	1	1	
18/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	698	1	1	1	
18/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	270	0	0	0	
18/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	266	0	0	0	
18/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	261	0	0	0	
18/02/2021	R023 On 04-November-21			Bond Future	5.13	104.7101	104.7526	104.7101	
18/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	335	0	0	0	
18/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	330	0	0	0	
18/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	324	0	0	0	
18/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	624	1	1	1	
18/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	617	1	1	1	
18/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	610	1	1	1	
18/02/2021	R023 On 03-February-22			Bond Future	5.33	105.8522	105.8951	105.8522	
18/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	321	0	0	0	
18/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	316	0	0	0	
18/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	325	0	0	0	
18/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	582	1	1	1	
18/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	594	1	1	1	
18/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	588	1	1	1	
18/02/2021	R035 On 06-May-21			Bond Future	10.45	90.4347	90.3130	90.4347	102

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11512	12	12	12	
18/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	11460	12	11	12	
18/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	4944	5	5	5	
18/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2294	2	2	2	
18/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	5419	6	5	6	
18/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	14330	14	14	14	
18/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	6233	6	6	6	
18/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3864	4	4	4	1
18/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9746	10	10	10	
18/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11564	12	12	12	
18/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2819	3	3	3	
18/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1305	1	1	1	
18/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	7350	7	7	7	
18/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13621	14	14	14	
18/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1801	2	2	2	
18/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	34	0	0	0	1
18/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3226	3	3	3	
18/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	499	0	0	0	1
18/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	24	0	0	0	
18/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2644	3	3	3	
18/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2179	2	2	2	
18/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4031	4	4	4	
18/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	95	0	0	0	
18/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	93	0	0	0	
18/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	197	0	0	0	
18/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	752	1	1	1	
18/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1545	2	2	2	
18/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	972	1	1	1	
18/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1115	1	1	1	
18/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	90	0	0	0	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R035 On 05-August-21			Bond Future	10.66	91.4043	91.2809	91.4043	
18/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3889	4	4	4	
18/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	
18/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1717	2	2	2	
18/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	
18/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	6275	6	6	6	
18/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	
18/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	46810	47	47	47	
18/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1895	2	2	2	
18/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	46926	47	47	47	
18/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	47043	47	47	47	
18/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3202	3	3	3	
18/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5990	6	6	6	
18/02/2021	R035 On 04-November-21			Bond Future	10.88	87.9152	87.7903	87.9152	
18/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	16118	16	16	16	
18/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10504	11	11	11	
18/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7475	8	7	8	
18/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2353	2	2	2	
18/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10546	11	11	11	
18/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2094	2	2	2	
18/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3397	3	3	3	
18/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4872	5	5	5	
18/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10588	11	11	11	
18/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1101	1	1	1	
18/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3608	4	4	4	
18/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6519	6	7	6	
18/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2258	2	2	2	
18/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5011	5	5	5	
18/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6998	7	7	7	
18/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1112	1	1	1	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1123	1	1	1	
18/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	272	0	0	0	
18/02/2021	R035 On 03-February-22			Bond Future	11.11	88.8742	88.7480	88.8742	
18/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1373	1	1	1	
18/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5082	5	5	5	
18/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	5590	6	6	6	
18/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5016	5	5	5	
18/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3329	3	3	3	
18/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5049	5	5	5	
18/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4302	4	4	4	
18/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4329	4	4	4	
18/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3895	4	4	4	
18/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4275	4	4	4	
18/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6151	6	6	6	
18/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10527	10	11	10	
18/02/2021	R186 On 06-May-21			Bond Future	7.12	119.2306	119.4499	119.2306	105
18/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	16563	16	17	16	
18/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1877	2	2	2	
18/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	16522	16	17	16	
18/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	16481	16	16	16	
18/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	
18/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	
18/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1001	1	1	1	15
18/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	
18/02/2021	R186 On 05-August-21			Bond Future	7.30	115.2286	115.4498	115.2286	
18/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	6406	6	6	6	
18/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	6367	6	6	6	
18/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	6328	6	6	6	
18/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	300	0	0	0	
18/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	295	0	0	0	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	289	0	0	0	
18/02/2021	R186 On 04-November-21			Bond Future	7.47	116.4708	116.6942	116.4708	
18/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	4079	4	4	4	
18/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	4048	4	4	4	
18/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	4017	4	4	4	
18/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1282	1	1	1	
18/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1270	1	1	1	
18/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1257	1	1	1	
18/02/2021	R186 On 03-February-22			Bond Future	7.68	112.4607	112.6865	112.4607	
18/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1754	2	2	2	
18/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1772	2	2	2	
18/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1790	2	2	2	
18/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	3408	4	3	4	
18/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	3433	4	3	4	
18/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	3459	4	3	4	
18/02/2021	R197 On 06-May-21			Bond Future	321.15	321.1768	321.1549	321.1768	2
18/02/2021	R197 On 05-August-21			Bond Future	316.68	316.7033	316.6800	316.7033	
18/02/2021	R197 On 04-November-21			Bond Future	320.17	320.1909	320.1667	320.1909	
18/02/2021	R197 On 03-February-22			Bond Future	315.64	315.6662	315.6415	315.6662	
18/02/2021	R202 On 06-May-21			Bond Future	229.08	229.0822	229.0827	229.0822	8
18/02/2021	R202 On 05-August-21			Bond Future	227.35	227.3478	227.3474	227.3478	
18/02/2021	R202 On 04-November-21			Bond Future	229.85	229.8512	229.8501	229.8512	
18/02/2021	R202 On 03-February-22			Bond Future	228.11	228.1138	228.1127	228.1138	
18/02/2021	R209 On 06-May-21			Bond Future	10.34	70.0524	69.9449	70.0524	26
18/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	9953	10	10	10	
18/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3089	3	3	3	
18/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	1993	2	2	2	5
18/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5662	6	6	6	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7138	7	7	7	
18/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	525	1	1	1	2
18/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2279	2	2	2	
18/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9909	10	10	10	
18/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9865	10	10	10	
18/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	883	1	1	1	5
18/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4615	5	5	5	
18/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1372	1	1	1	
18/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	9997	10	10	10	
18/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	99	0	0	0	9
18/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	943	1	1	1	3
18/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3387	3	3	3	
18/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	105	0	0	0	
18/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5648	6	6	6	
18/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	103	0	0	0	
18/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4428	4	4	4	
18/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	364	0	0	0	3
18/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2521	2	3	2	
18/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	671	1	1	1	9
18/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1610	2	2	2	6
18/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	101	0	0	0	
18/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2226	2	2	2	
18/02/2021	R209 On 05-August-21			Bond Future	10.52	70.8039	70.6951	70.8039	
18/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7668	8	8	8	
18/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7630	8	8	8	
18/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7705	8	8	8	
18/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	964	1	1	1	
18/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	986	1	1	1	
18/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	975	1	1	1	
18/02/2021	R209 On 04-November-21			Bond Future	10.71	68.4272	68.3170	68.4272	1

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1225	1	1	1	3
18/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8715	9	9	9	
18/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8750	9	9	9	
18/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8680	9	9	9	
18/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3296	3	3	3	
18/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8091	8	8	8	
18/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1486	1	1	1	5
18/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1253	1	1	1	
18/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1265	1	1	1	
18/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1276	1	1	1	
18/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4458	4	4	4	5
18/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8369	8	8	8	
18/02/2021	R209 On 03-February-22			Bond Future	10.90	69.1738	69.0623	69.1738	
18/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	4616	5	5	5	
18/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	4557	5	5	5	
18/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	4586	5	5	5	
18/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3915	4	4	4	
18/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3939	4	4	4	
18/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3892	4	4	4	
18/02/2021	R210 On 06-May-21			Bond Future	200.57	200.5700	200.5654	200.5700	1
18/02/2021	R210 On 05-August-21			Bond Future	202.77	202.7705	202.7651	202.7705	
18/02/2021	R210 On 04-November-21			Bond Future	202.26	202.2654	202.2596	202.2654	
18/02/2021	R210 On 03-February-22			Bond Future	204.51	204.5185	204.5125	204.5185	
18/02/2021	R212 On 06-May-21			Bond Future	171.70	171.7809	171.7028	171.7809	3
18/02/2021	R212 On 05-August-21			Bond Future	171.26	171.3352	171.2555	171.3352	
18/02/2021	R212 On 04-November-21			Bond Future	173.14	173.2218	173.1410	173.2218	
18/02/2021	R213 On 06-May-21			Bond Future	9.34	86.5862	86.5099	86.5862	9
18/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13092	13	13	13	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13046	13	13	13	
18/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13137	13	13	13	
18/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	8	0	0	0	
18/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	8	0	0	0	
18/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	8	0	0	0	
18/02/2021	R213 On 05-August-21			Bond Future	9.54	87.5146	87.4370	87.5146	
18/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	7312	7	7	7	
18/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	4833	5	5	5	
18/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	7632	8	8	8	
18/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2312	2	2	2	
18/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	7591	8	8	8	
18/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	7551	8	8	8	
18/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	721	1	1	1	
18/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	711	1	1	1	
18/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1576	2	2	2	
18/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3406	3	3	3	
18/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	702	1	1	1	
18/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	779	1	1	1	
18/02/2021	R213 On 04-November-21			Bond Future	9.73	84.9286	84.8502	84.9286	
18/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8049	8	8	8	
18/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8013	8	8	8	
18/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8086	8	8	8	
18/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1120	1	1	1	
18/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1109	1	1	1	
18/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1098	1	1	1	
18/02/2021	R213 On 03-February-22			Bond Future	9.95	85.8550	85.7756	85.8550	
18/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	4365	4	4	4	
18/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2857	3	3	3	
18/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	3848	4	4	4	
18/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	3821	4	4	4	



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1113	1	1	1	
18/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3875	4	4	4	
18/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3706	4	4	4	
18/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	4797	5	5	5	
18/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	8344	8	8	8	
18/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3756	4	4	4	
18/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3731	4	4	4	
18/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3321	3	3	3	
18/02/2021	R214 On 06-May-21			Bond Future	10.80	66.5763	66.3780	66.5763	13
18/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8006	8	8	8	
18/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	7964	8	8	8	
18/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	7922	8	8	8	
18/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	310	0	0	0	
18/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	305	0	0	0	
18/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	299	0	0	0	
18/02/2021	R214 On 05-August-21			Bond Future	10.99	67.2901	67.0894	67.2901	
18/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	6848	7	7	7	
18/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	6883	7	7	7	
18/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	6813	7	7	7	
18/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1394	1	1	1	
18/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1422	1	1	1	
18/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1408	1	1	1	
18/02/2021	R214 On 04-November-21			Bond Future	11.17	64.7384	64.5354	64.7384	
18/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8210	8	8	8	
18/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8177	8	8	8	
18/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8144	8	8	8	
18/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1646	2	2	2	
18/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1619	2	2	2	
18/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1633	2	2	2	
18/02/2021	R214 On 03-February-22			Bond Future	11.37	65.4446	65.2394	65.4446	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open
18/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	4476	5	4	5	
18/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	4448	5	4	5	
18/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	4503	5	5	5	
18/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4359	4	4	4	
18/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4333	4	4	4	
18/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4308	4	4	4	
18/02/2021	R248 On 06-May-21			Bond Future	10.85	83.7248	83.4755	83.7248	128
18/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10040	10	10	10	
18/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	9987	10	10	10	
18/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10093	10	10	10	
18/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	264	0	0	0	
18/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	275	0	0	0	
18/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	269	0	0	0	
18/02/2021	R248 On 05-August-21			Bond Future	11.04	84.6224	84.3701	84.6224	
18/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	10279	10	10	10	
18/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	10233	10	10	10	
18/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10325	11	10	11	
18/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	949	1	1	1	
18/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	938	1	1	1	
18/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	927	1	1	1	
18/02/2021	R248 On 04-November-21			Bond Future	11.22	81.1233	80.8681	81.1233	
18/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11128	11	11	11	
18/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11085	11	11	11	
18/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11170	11	11	11	
18/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1260	1	1	1	
18/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1284	1	1	1	
18/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1272	1	1	1	
18/02/2021	R248 On 03-February-22			Bond Future	11.43	82.0083	81.7503	82.0083	
18/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	5337	5	5	5	
18/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	5302	5	5	5	

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open</b>
18/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	5268	5	5	5	
18/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4917	5	5	5	
18/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4980	5	5	5	
18/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4948	5	5	5	