



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/03/2021 TO: 02/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	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
02/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	2025 On 06-May-21			Bond Future	150.53	150.2495	150.5285	150.2495	7,768.00
02/03/2021	2025 On 05-August-21			Bond Future	150.64	150.3641	150.6405	150.3641	0.00
02/03/2021	2025 On 04-November-21			Bond Future	152.32	152.0463	152.3244	152.0463	0.00
02/03/2021	2025 On 03-February-22			Bond Future	152.51	152.2330	152.5138	152.2330	0.00
02/03/2021	2029 On 06-May-21			Bond Future	107.14	108.0134	107.1438	108.0134	2,382.00
02/03/2021	2029 On 05-August-21			Bond Future	108.31	109.1961	108.3129	109.1961	0.00
02/03/2021	2029 On 04-November-21			Bond Future	108.37	109.2673	108.3733	109.2673	0.00
02/03/2021	2029 On 03-February-22			Bond Future	109.62	110.5210	109.6163	110.5210	0.00
02/03/2021	2030 On 06-May-21			Bond Future	9.18	95.5874	95.1892	95.5874	113,541.00
02/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	12954	13	13	13	0.00
02/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	1247	1	1	1	0.00
02/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	1054	1	1	1	0.00
02/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	333	0	0	0	0.00
02/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	882	1	1	1	300.00
02/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	8359	9	8	9	0.00
02/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1958	2	2	2	0.00
02/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	12908	13	13	13	0.00
02/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	1138	1	1	1	0.00
02/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	1364	2	1	2	0.00
02/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	12861	13	13	13	0.00
02/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	2049	2	2	2	0.00
02/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	2371	3	2	3	0.00
02/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	2111	2	2	2	300.00
02/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	9364	10	9	10	0.00
02/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	4601	5	5	5	0.00
02/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	103	0	0	0	700.00
02/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	5125	5	5	5	0.00
02/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1756	2	2	2	0.00
02/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	448	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	1944	2	2	2	0.00
02/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	47	0	0	0	300.00
02/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	1624	1	2	1	0.00
02/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	1674	2	2	2	0.00
02/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	4	0	0	0	0.00
02/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	2407	2	2	2	5,000.00
02/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	4	0	0	0	0.00
02/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	1752	2	2	2	700.00
02/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	7290	7	7	7	0.00
02/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	84	0	0	0	0.00
02/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	560	0	1	0	700.00
02/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	2903	3	3	3	0.00
02/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	2755	3	3	3	2,500.00
02/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1437	1	1	1	0.00
02/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	3254	3	3	3	0.00
02/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	2577	2	3	2	2,500.00
02/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	5134	5	5	5	0.00
02/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	4	0	0	0	0.00
02/03/2021	2030 On 05-August-21			Bond Future	9.40	92.6052	92.1992	92.6052	0.00
02/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	5840	6	6	6	0.00
02/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	209	0	0	0	200.00
02/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	6334	7	6	7	0.00
02/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1623	2	2	2	600.00
02/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1294	1	1	1	200.00
02/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2864	3	3	3	600.00
02/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	13388	14	13	14	0.00
02/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	6295	7	6	7	0.00
02/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	6257	7	6	7	0.00
02/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	941	1	1	1	0.00
02/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	929	1	1	1	0.00
02/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	64	0	0	0	600.00
02/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	10086	10	10	10	0.00
02/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1082	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
02/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	4735	4	5	4	0.00
02/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	2574	2	3	2	0.00
02/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	917	1	1	1	0.00
02/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4100	4	4	4	0.00
02/03/2021	2030 On 04-November-21			Bond Future	9.60	93.6203	93.2091	93.6203	0.00
02/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1600	2	2	2	300.00
02/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	9762	10	10	10	0.00
02/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	6725	7	7	7	0.00
02/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	6657	7	7	7	0.00
02/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	909	1	1	1	300.00
02/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	6691	7	7	7	0.00
02/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1612	2	2	2	0.00
02/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1627	2	2	2	0.00
02/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	6119	6	6	6	0.00
02/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	693	1	1	1	300.00
02/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	8287	8	8	8	0.00
02/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1597	1	2	1	0.00
02/03/2021	2030 On 03-February-22			Bond Future	9.82	90.6692	90.2530	90.6692	0.00
02/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3727	4	4	4	0.00
02/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2874	3	3	3	0.00
02/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2897	3	3	3	0.00
02/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2920	3	3	3	0.00
02/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	1108	1	1	1	101.00
02/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2694	3	3	3	0.00
02/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5140	5	5	5	101.00
02/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	4841	5	5	5	0.00
02/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	8793	8	9	8	0.00
02/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	4871	5	5	5	0.00
02/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	4900	5	5	5	0.00
02/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	3943	4	4	4	101.00
02/03/2021	2032 On 06-May-21			Bond Future	9.91	90.5275	90.0057	90.5275	126,403.00
02/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	12087	13	12	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	3569	4	4	4	736.00
02/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	12136	13	12	13	0.00
02/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	12186	13	12	13	0.00
02/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	14362	15	14	15	0.00
02/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	20	0	0	0	0.00
02/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	5	0	0	0	736.00
02/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1059	1	1	1	0.00
02/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	20	0	0	0	0.00
02/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	21	0	0	0	0.00
02/03/2021	2032 On 05-August-21			Bond Future	10.12	91.4966	90.9657	91.4966	0.00
02/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	7750	8	8	8	0.00
02/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	7792	8	8	8	0.00
02/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	7833	8	8	8	0.00
02/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	866	1	1	1	0.00
02/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	877	1	1	1	0.00
02/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	888	1	1	1	0.00
02/03/2021	2032 On 04-November-21			Bond Future	10.33	88.3541	87.8166	88.3541	0.00
02/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	13178	14	13	14	0.00
02/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	8789	9	9	9	0.00
02/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1579	2	2	2	700.00
02/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	2609	3	3	3	700.00
02/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	8714	9	9	9	0.00
02/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	8752	9	9	9	0.00
02/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1370	1	1	1	0.00
02/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1382	1	1	1	0.00
02/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1395	1	1	1	0.00
02/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	7566	7	8	7	0.00
02/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	446	0	0	0	700.00
02/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	5539	5	6	5	0.00
02/03/2021	2032 On 03-February-22			Bond Future	10.56	89.3480	88.8043	89.3480	0.00
02/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	3273	4	3	4	0.00
02/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1377	2	1	2	97.00
02/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	1105	1	1	1	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	4088	4	4	4	0.00
02/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	4060	4	4	4	0.00
02/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	2509	3	3	3	0.00
02/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	4687	5	5	5	0.00
02/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	4032	4	4	4	0.00
02/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	4005	4	4	4	0.00
02/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	4758	4	5	4	0.00
02/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	4673	4	5	4	198.00
02/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	4729	4	5	4	0.00
02/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4109	4	4	4	97.00
02/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	6773	6	7	6	198.00
02/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	10904	10	11	10	0.00
02/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	4701	4	5	4	0.00
02/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	5615	5	6	5	97.00
02/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	9720	9	10	9	0.00
02/03/2021	2033 On 06-May-21			Bond Future	101.47	102.5230	101.4684	102.5230	9,583.00
02/03/2021	2033 On 05-August-21			Bond Future	102.58	103.6454	102.5754	103.6454	0.00
02/03/2021	2033 On 04-November-21			Bond Future	102.50	103.5802	102.4973	103.5802	0.00
02/03/2021	2033 On 03-February-22			Bond Future	103.67	104.7685	103.6729	104.7685	0.00
02/03/2021	2037 On 06-May-21			Bond Future	10.78	85.8195	85.2258	85.8195	129,691.00
02/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	9966	11	10	11	0.00
02/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	9864	10	10	10	0.00
02/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	9915	10	10	10	0.00
02/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	133	0	0	0	0.00
02/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	136	0	0	0	0.00
02/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	139	0	0	0	0.00
02/03/2021	2037 On 05-August-21			Bond Future	11.00	82.4825	81.8792	82.4825	0.00
02/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	8501	9	9	9	0.00
02/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	8544	9	9	9	0.00
02/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	8586	9	9	9	0.00
02/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1067	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1055	1	1	1	0.00
02/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1043	1	1	1	0.00
02/03/2021	2037 On 04-November-21			Bond Future	11.20	83.3869	82.7763	83.3869	0.00
02/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	10457	11	10	11	0.00
02/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	10418	11	10	11	0.00
02/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	10497	11	10	11	0.00
02/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1365	1	1	1	0.00
02/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1377	1	1	1	0.00
02/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1353	1	1	1	0.00
02/03/2021	2037 On 03-February-22			Bond Future	11.42	80.0706	79.4528	80.0706	0.00
02/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	5076	5	5	5	0.00
02/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	5045	5	5	5	0.00
02/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	5014	5	5	5	0.00
02/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	4784	5	5	5	0.00
02/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	4841	5	5	5	0.00
02/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	4813	5	5	5	0.00
02/03/2021	2038 On 06-May-21			Bond Future	115.76	116.5266	115.7570	116.5266	7,799.00
02/03/2021	2038 On 05-August-21			Bond Future	115.30	116.0808	115.2983	116.0808	0.00
02/03/2021	2038 On 04-November-21			Bond Future	116.59	117.3795	116.5873	117.3795	0.00
02/03/2021	2038 On 03-February-22			Bond Future	116.17	116.9740	116.1723	116.9740	0.00
02/03/2021	2040 On 06-May-21			Bond Future	10.92	88.0005	87.2944	88.0005	79,050.00
02/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	9737	10	10	10	0.00
02/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	9684	10	10	10	0.00
02/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	14701	15	15	15	0.00
02/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	9791	10	10	10	0.00
02/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	2063	2	2	2	300.00
02/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	5284	6	5	6	300.00
02/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	872	1	1	1	0.00
02/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	183	0	0	0	0.00
02/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	2674	2	3	2	0.00
02/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	18	0	0	0	300.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	191	0	0	0	0.00
02/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	187	0	0	0	0.00
02/03/2021	2040 On 05-August-21			Bond Future	11.13	84.4365	83.7195	84.4365	0.00
02/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	5313	6	5	6	900.00
02/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	19882	21	20	21	0.00
02/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	9419	10	9	10	0.00
02/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	3429	4	3	4	900.00
02/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	9374	10	9	10	0.00
02/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	9329	10	9	10	0.00
02/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1000	1	1	1	0.00
02/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	3965	4	4	4	0.00
02/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1024	1	1	1	0.00
02/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	38	0	0	0	900.00
02/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1012	1	1	1	0.00
02/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	2553	2	3	2	0.00
02/03/2021	2040 On 04-November-21			Bond Future	11.33	85.3624	84.6370	85.3624	0.00
02/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	10869	11	11	11	0.00
02/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	10828	11	11	11	0.00
02/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	10787	11	11	11	0.00
02/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1504	1	2	1	0.00
02/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1491	1	1	1	0.00
02/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1479	1	1	1	0.00
02/03/2021	2040 On 03-February-22			Bond Future	11.54	81.8180	81.0841	81.8180	0.00
02/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	5320	6	5	6	0.00
02/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	5288	6	5	6	0.00
02/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	5353	6	5	6	0.00
02/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5125	5	5	5	0.00
02/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5094	5	5	5	0.00
02/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5064	5	5	5	0.00
02/03/2021	2044 On 06-May-21			Bond Future	11.00	84.4977	83.7137	84.4977	61,815.00
02/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	9363	10	9	10	0.00
02/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	1444	2	1	2	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	6526	7	7	7	0.00
02/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	3823	4	4	4	3,100.00
02/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	4051	5	4	5	0.00
02/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	2775	3	3	3	0.00
02/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	9624	10	10	10	0.00
02/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	5959	7	6	7	0.00
02/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	9311	10	9	10	0.00
02/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	9259	10	9	10	0.00
02/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	235	0	0	0	0.00
02/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	230	0	0	0	0.00
02/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	756	1	1	1	3,100.00
02/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	202	0	0	0	3,100.00
02/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1350	1	1	1	3,100.00
02/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	642	1	1	1	0.00
02/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1453	1	1	1	0.00
02/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2096	2	2	2	3,100.00
02/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	225	0	0	0	0.00
02/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	3601	3	4	3	0.00
02/03/2021	2044 On 05-August-21			Bond Future	11.21	81.0214	80.2258	81.0214	0.00
02/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	9553	10	10	10	0.00
02/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	9508	10	10	10	0.00
02/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	9597	10	10	10	0.00
02/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	976	1	1	1	0.00
02/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	987	1	1	1	0.00
02/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	999	1	1	1	0.00
02/03/2021	2044 On 04-November-21			Bond Future	11.40	81.9098	81.1049	81.9098	0.00
02/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	10526	11	11	11	0.00
02/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	10486	11	10	11	0.00
02/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	10566	11	11	11	0.00
02/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1604	1	2	1	0.00
02/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1631	1	2	1	0.00
02/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1617	1	2	1	0.00
02/03/2021	2044 On 03-February-22			Bond Future	11.61	78.4517	77.6376	78.4517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	5264	6	5	6	0.00
02/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	5200	6	5	6	0.00
02/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	5232	6	5	6	0.00
02/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	5275	5	5	5	0.00
02/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	5306	5	5	5	0.00
02/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5243	5	5	5	0.00
02/03/2021	2046 On 06-May-21			Bond Future	103.77	104.9276	103.7675	104.9276	14,893.00
02/03/2021	2046 On 05-August-21			Bond Future	104.90	106.0766	104.8998	106.0766	0.00
02/03/2021	2046 On 04-November-21			Bond Future	104.27	105.4559	104.2650	105.4559	0.00
02/03/2021	2046 On 03-February-22			Bond Future	105.46	106.6661	105.4611	106.6661	0.00
02/03/2021	2050 On 06-May-21			Bond Future	106.93	107.4310	106.9339	107.4310	10,904.00
02/03/2021	2050 On 05-August-21			Bond Future	106.17	106.6797	106.1732	106.6797	0.00
02/03/2021	2050 On 04-November-21			Bond Future	107.36	107.8733	107.3601	107.8733	0.00
02/03/2021	2050 On 03-February-22			Bond Future	106.64	107.1634	106.6439	107.1634	0.00
02/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	AL37 On 06-May-21			Index Future	779.38	781.8840	779.3830	781.8840	0.00
02/03/2021	AL37 On 05-August-21			Index Future	787.60	790.1560	787.5990	790.1560	0.00
02/03/2021	AL37 On 04-November-21			Index Future	796.30	798.8910	796.2980	798.8910	0.00
02/03/2021	AL37 On 03-February-22			Index Future	805.24	807.8650	805.2400	807.8650	0.00
02/03/2021	AL7T On 06-May-21			Index Future	874.37	878.6000	874.3740	878.6000	0.00
02/03/2021	AL7T On 05-August-21			Index Future	883.59	887.8950	883.5930	887.8950	0.00
02/03/2021	AL7T On 04-November-21			Index Future	893.35	897.7100	893.3520	897.7100	0.00
02/03/2021	AL7T On 03-February-22			Index Future	903.38	907.7940	903.3830	907.7940	0.00
02/03/2021	ALBI On 06-May-21			Index Future	768.51	772.8900	768.5140	772.8900	306.00
02/03/2021	ALBI On 05-August-21			Index Future	776.62	781.0670	776.6160	781.0670	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	ALBI On 04-November-21			Index Future	785.19	789.7010	785.1940	789.7010	0.00
02/03/2021	ALBI On 03-February-22			Index Future	794.01	798.5720	794.0100	798.5720	0.00
02/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2021	ES33 On 06-May-21			Bond Future	11.48	75.6404	75.2247	75.6404	350.00
02/03/2021	ES33 On 05-August-21			Bond Future	11.73	76.4499	76.0268	76.4499	0.00
02/03/2021	ES33 On 04-November-21			Bond Future	11.99	73.5127	73.0842	73.5127	0.00
02/03/2021	ES33 On 03-February-22			Bond Future	12.27	74.3396	73.9061	74.3396	0.00
02/03/2021	ES42 On 06-May-21			Bond Future	12.05	74.0511	73.4566	74.0511	4,779.00
02/03/2021	ES42 On 05-August-21			Bond Future	12.29	74.8443	74.2406	74.8443	0.00
02/03/2021	ES42 On 04-November-21			Bond Future	12.54	71.4066	70.7957	71.4066	0.00
02/03/2021	ES42 On 03-February-22			Bond Future	12.80	72.2105	71.5926	72.2105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	GOVI On 06-May-21			GOVI	759.35	763.6500	759.3460	763.6500	975.00
02/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	806560	85	81	85	0.00
02/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	806660	85	81	85	0.00
02/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	806760	85	81	85	0.00
02/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 05-August-21			GOVI	767.35	771.7300	767.3510	771.7300	0.00
02/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	482010	53	48	53	0.00
02/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	482110	53	48	53	0.00
02/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	482210	53	48	53	0.00
02/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 04-November-21			GOVI	775.83	780.2600	775.8260	780.2600	0.00
02/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	474060	52	47	52	0.00
02/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	474260	52	47	52	0.00
02/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	474160	52	47	52	0.00
02/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 03-February-22			GOVI	784.54	789.0250	784.5380	789.0250	0.00
02/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
02/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	82220	4	8	4	0.00
02/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	82020	4	8	4	0.00
02/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	82120	4	8	4	0.00
02/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2021	IGOV On 06-May-21			Index Future	279.23	280.8150	279.2250	280.8150	906.00
02/03/2021	IGOV On 05-August-21			Index Future	282.24	283.8550	282.2370	283.8550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	IGOV On 04-November-21			Index Future	285.42	287.0610	285.4220	287.0610	0.00
02/03/2021	IGOV On 03-February-22			Index Future	288.69	290.3530	288.6940	290.3530	0.00
02/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
02/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
02/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
02/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.75	90.7500	90.7500	90.7500	51.00
02/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.27	90.2600	90.2700	90.2600	0.00
02/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.49	90.4800	90.4900	90.4800	0.00
02/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.74	93.7300	93.7400	93.7300	0.00
02/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.36	94.3500	94.3600	94.3500	0.00
02/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.89	86.8800	86.8900	86.8800	0.00
02/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.56	92.5600	92.5600	92.5600	0.00
02/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.71	81.6000	81.7100	81.6000	0.00
02/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.39	78.2600	78.3900	78.2600	0.00
02/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.94	76.7900	76.9400	76.7900	0.00
02/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.07	78.9100	79.0700	78.9100	0.00
02/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.17	83.0000	83.1700	83.0000	0.00
02/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.77	81.6000	81.7700	81.6000	0.00
02/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.95	83.7600	83.9500	83.7600	0.00
02/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.83	89.6300	89.8300	89.6300	0.00
02/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.33	90.1100	90.3300	90.1100	0.00
02/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.51	83.2700	83.5100	83.2700	0.00
02/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.40	91.1500	91.4000	91.1500	0.00
02/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3350	96.3350	96.3350	0.00
02/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.73	96.2850	96.2750	96.2850	0.00
02/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.74	96.2700	96.2600	96.2700	0.00
02/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.78	96.2350	96.2250	96.2350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.81	96.2100	96.1900	96.2100	0.00
02/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.89	96.1200	96.1100	96.1200	0.00
02/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.92	96.0900	96.0800	96.0900	30,000.00
02/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.25	95.7750	95.7550	95.7750	0.00
02/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.50	95.5100	95.5000	95.5100	0.00
02/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.79	95.2300	95.2100	95.2300	471.00
02/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.01	95.0150	94.9950	95.0150	0.00
02/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.27	94.7550	94.7350	94.7550	0.00
02/03/2021	R023 On 06-May-21			Bond Future	5.39	105.6085	105.5132	105.6085	40,958.00
02/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3699	4	4	4	0.00
02/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3716	4	4	4	0.00
02/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3733	4	4	4	0.00
02/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
02/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
02/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
02/03/2021	R023 On 05-August-21			Bond Future	5.58	106.7386	106.6382	106.7386	0.00
02/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	312	0	0	0	0.00
02/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	305	0	0	0	0.00
02/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	300	0	0	0	0.00
02/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	735	1	1	1	0.00
02/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	726	1	1	1	0.00
02/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	717	1	1	1	0.00
02/03/2021	R023 On 04-November-21			Bond Future	5.81	104.0001	103.8979	104.0001	0.00
02/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	175	0	0	0	0.00
02/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	172	0	0	0	0.00
02/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	170	0	0	0	0.00
02/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1325	1	1	1	0.00
02/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1314	1	1	1	0.00
02/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1304	1	1	1	0.00
02/03/2021	R023 On 03-February-22			Bond Future	6.14	105.1695	105.0657	105.1695	0.00
02/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	160	0	0	0	0.00
02/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	162	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	164	0	0	0	0.00
02/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1251	1	1	1	0.00
02/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1259	1	1	1	0.00
02/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1267	1	1	1	0.00
02/03/2021	R035 On 06-May-21			Bond Future	10.54	90.3163	89.7531	90.3163	99,426.00
02/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	10885	11	11	11	0.00
02/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	10937	11	11	11	0.00
02/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	4326	5	4	5	0.00
02/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	1818	2	2	2	600.00
02/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	4794	5	5	5	600.00
02/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	13764	14	14	14	0.00
02/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	5618	6	6	6	0.00
02/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	3278	4	3	4	1,650.00
02/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	9165	10	9	10	0.00
02/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	10989	12	11	12	0.00
02/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	2300	3	2	3	0.00
02/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	933	1	1	1	500.00
02/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	6768	7	7	7	0.00
02/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	13054	14	13	14	0.00
02/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	1374	2	1	2	223.00
02/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	26	0	0	0	1,650.00
02/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	3359	3	3	3	0.00
02/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	477	0	0	0	1,650.00
02/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	2729	2	3	2	0.00
02/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	18	0	0	0	600.00
02/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	2220	2	2	2	500.00
02/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	4219	4	4	4	0.00
02/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	78	0	0	0	0.00
02/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	80	0	0	0	0.00
02/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	176	0	0	0	223.00
02/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	697	1	1	1	223.00
02/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	1518	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	908	1	1	1	0.00
02/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1058	1	1	1	500.00
02/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	76	0	0	0	0.00
02/03/2021	R035 On 05-August-21			Bond Future	10.75	91.2827	90.7101	91.2827	0.00
02/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	3485	4	3	4	0.00
02/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
02/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	1447	2	1	2	100.00
02/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
02/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	5754	6	6	6	0.00
02/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
02/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	47381	47	47	47	0.00
02/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	1945	2	2	2	100.00
02/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	47497	47	47	47	0.00
02/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	47614	47	48	47	0.00
02/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	3369	3	3	3	100.00
02/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	6291	6	6	6	0.00
02/03/2021	R035 On 04-November-21			Bond Future	10.97	87.8080	87.2283	87.8080	0.00
02/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	15662	16	16	16	0.00
02/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	7199	8	7	8	0.00
02/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	2345	3	2	3	782.00
02/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	10245	11	10	11	0.00
02/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	10204	11	10	11	0.00
02/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	2098	2	2	2	400.00
02/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	3342	4	3	4	400.00
02/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	4741	5	5	5	0.00
02/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	10285	11	10	11	0.00
02/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1360	1	1	1	0.00
02/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4039	4	4	4	782.00
02/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	7072	7	7	7	0.00
02/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2544	2	3	2	782.00
02/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	5518	5	6	5	0.00
02/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	7565	7	8	7	0.00
02/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1385	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1372	1	1	1	0.00
02/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	378	0	0	0	400.00
02/03/2021	R035 On 03-February-22			Bond Future	11.20	88.7956	88.2092	88.7956	0.00
02/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1479	2	1	2	683.00
02/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	4994	5	5	5	0.00
02/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	5471	6	5	6	0.00
02/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	4932	5	5	5	0.00
02/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	3313	4	3	4	0.00
02/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	4963	5	5	5	0.00
02/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	4755	4	5	4	0.00
02/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	4783	5	5	5	0.00
02/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	4315	4	4	4	683.00
02/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	4726	4	5	4	0.00
02/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	6674	6	7	6	683.00
02/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	11171	11	11	11	0.00
02/03/2021	R186 On 06-May-21			Bond Future	7.46	118.1429	117.7665	118.1429	106,189.00
02/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14880	15	15	15	0.00
02/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	994	1	1	1	0.00
02/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14798	15	15	15	0.00
02/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14839	15	15	15	0.00
02/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
02/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
02/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1801	2	2	2	15,177.00
02/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
02/03/2021	R186 On 05-August-21			Bond Future	7.66	114.1266	113.7419	114.1266	0.00
02/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4974	5	5	5	0.00
02/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4904	5	5	5	0.00
02/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4939	5	5	5	0.00
02/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	575	1	1	1	0.00
02/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	584	1	1	1	0.00
02/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	565	1	1	1	0.00
02/03/2021	R186 On 04-November-21			Bond Future	7.86	115.3773	114.9874	115.3773	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3126	3	3	3	0.00
02/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3101	3	3	3	0.00
02/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3075	3	3	3	0.00
02/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2047	2	2	2	0.00
02/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2029	2	2	2	0.00
02/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2012	2	2	2	0.00
02/03/2021	R186 On 03-February-22			Bond Future	8.07	111.3935	110.9988	111.3935	0.00
02/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1290	1	1	1	0.00
02/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1305	1	1	1	0.00
02/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1319	1	1	1	0.00
02/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4625	4	5	4	0.00
02/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4654	4	5	4	0.00
02/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4683	4	5	4	0.00
02/03/2021	R197 On 06-May-21			Bond Future	319.62	319.6297	319.6210	319.6297	2,074.00
02/03/2021	R197 On 05-August-21			Bond Future	315.11	315.1264	315.1056	315.1264	0.00
02/03/2021	R197 On 04-November-21			Bond Future	318.63	318.6524	318.6287	318.6524	0.00
02/03/2021	R197 On 03-February-22			Bond Future	314.18	314.2098	314.1849	314.2098	0.00
02/03/2021	R202 On 06-May-21			Bond Future	226.63	229.3622	226.6276	229.3622	8,028.00
02/03/2021	R202 On 05-August-21			Bond Future	224.85	227.6227	224.8496	227.6227	0.00
02/03/2021	R202 On 04-November-21			Bond Future	227.36	230.1695	227.3634	230.1695	0.00
02/03/2021	R202 On 03-February-22			Bond Future	225.67	228.5084	225.6695	228.5084	0.00
02/03/2021	R209 On 06-May-21			Bond Future	10.44	69.8187	69.3573	69.8187	26,636.00
02/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	9359	10	9	10	0.00
02/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	2576	3	3	3	0.00
02/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	1576	2	2	2	5,325.00
02/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	5050	5	5	5	0.00
02/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	6552	7	7	7	0.00
02/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	9315	10	9	10	0.00
02/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	9271	10	9	10	0.00
02/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	616	1	1	1	5,050.00
02/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	4024	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	1024	1	1	1	0.00
02/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	9403	10	9	10	0.00
02/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	344	0	0	0	2,150.00
02/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	1834	2	2	2	500.00
02/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	4749	4	5	4	0.00
02/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	92	0	0	0	9,150.00
02/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	939	1	1	1	3,500.00
02/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	3626	3	4	3	0.00
02/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	99	0	0	0	0.00
02/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	6055	6	6	6	0.00
02/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	97	0	0	0	0.00
02/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	365	0	0	0	3,750.00
02/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	2692	2	3	2	0.00
02/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	646	1	1	1	9,150.00
02/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	1684	2	2	2	6,250.00
02/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	95	0	0	0	0.00
02/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	2368	2	2	2	0.00
02/03/2021	R209 On 05-August-21			Bond Future	10.63	70.5661	70.0971	70.5661	0.00
02/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	7150	8	7	8	0.00
02/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	7113	7	7	7	0.00
02/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	7187	8	7	8	0.00
02/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1043	1	1	1	0.00
02/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1067	1	1	1	0.00
02/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1055	1	1	1	0.00
02/03/2021	R209 On 04-November-21			Bond Future	10.82	68.1991	67.7244	68.1991	1,795.00
02/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	1247	1	1	1	3,750.00
02/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	8366	9	8	9	0.00
02/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	3145	3	3	3	0.00
02/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	7766	8	8	8	0.00
02/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	8400	9	8	9	0.00
02/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	8332	9	8	9	0.00
02/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1495	1	1	1	0.00
02/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	1753	2	2	2	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1508	1	2	1	0.00
02/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1521	1	2	1	0.00
02/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	4900	5	5	5	5,500.00
02/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	8984	9	9	9	0.00
02/03/2021	R209 On 03-February-22			Bond Future	11.01	68.9663	68.4860	68.9663	0.00
02/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	4499	5	4	5	0.00
02/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	4471	5	4	5	0.00
02/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	4444	5	4	5	0.00
02/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	4403	4	4	4	0.00
02/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	4377	4	4	4	0.00
02/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	4351	4	4	4	0.00
02/03/2021	R210 On 06-May-21			Bond Future	198.27	199.9877	198.2713	199.9877	1,183.00
02/03/2021	R210 On 05-August-21			Bond Future	200.43	202.1775	200.4349	202.1775	0.00
02/03/2021	R210 On 04-November-21			Bond Future	199.94	201.6993	199.9355	201.6993	0.00
02/03/2021	R210 On 03-February-22			Bond Future	202.23	204.0135	202.2288	204.0135	0.00
02/03/2021	R212 On 06-May-21			Bond Future	171.34	171.3456	171.3382	171.3456	3,114.00
02/03/2021	R212 On 05-August-21			Bond Future	170.88	170.8897	170.8758	170.8897	0.00
02/03/2021	R212 On 04-November-21			Bond Future	172.79	172.8017	172.7862	172.8017	0.00
02/03/2021	R213 On 06-May-21			Bond Future	9.57	85.6865	85.2347	85.6865	9,143.00
02/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	11821	12	12	12	0.00
02/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	11775	12	12	12	0.00
02/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	11866	12	12	12	0.00
02/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	12	0	0	0	0.00
02/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	13	0	0	0	0.00
02/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	12	0	0	0	0.00
02/03/2021	R213 On 05-August-21			Bond Future	9.77	86.6034	86.1435	86.6034	0.00
02/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	6282	7	6	7	0.00
02/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3928	4	4	4	0.00
02/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	6582	7	7	7	0.00
02/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1743	2	2	2	0.00
02/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	6544	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	6506	7	7	7	0.00
02/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	969	1	1	1	0.00
02/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	958	1	1	1	0.00
02/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	1965	2	2	2	0.00
02/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4131	4	4	4	0.00
02/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	946	1	1	1	0.00
02/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1043	1	1	1	0.00
02/03/2021	R213 On 04-November-21			Bond Future	9.98	84.0227	83.5570	84.0227	0.00
02/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	7207	8	7	8	0.00
02/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	7173	8	7	8	0.00
02/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	7241	8	7	8	0.00
02/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1574	1	2	1	0.00
02/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1560	1	2	1	0.00
02/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1546	1	2	1	0.00
02/03/2021	R213 On 03-February-22			Bond Future	10.20	84.9675	84.4964	84.9675	0.00
02/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	4123	4	4	4	0.00
02/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2910	3	3	3	0.00
02/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3859	4	4	4	0.00
02/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2516	3	3	3	0.00
02/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	3405	4	3	4	0.00
02/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	3381	4	3	4	0.00
02/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1264	1	1	1	102.00
02/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	1075	1	1	1	200.00
02/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	3430	4	3	4	0.00
02/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	4540	4	5	4	0.00
02/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	5735	5	6	5	200.00
02/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	9586	9	10	9	0.00
02/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	8797	8	9	8	0.00
02/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	4595	4	5	4	0.00
02/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	4568	4	5	4	0.00
02/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4094	4	4	4	200.00
02/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5172	5	5	5	102.00
02/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	3849	4	4	4	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R214 On 06-May-21			Bond Future	10.88	66.5163	65.9322	66.5163	13,936.00
02/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	7537	8	8	8	0.00
02/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	7495	8	7	8	0.00
02/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	7453	8	7	8	0.00
02/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	287	0	0	0	0.00
02/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	281	0	0	0	0.00
02/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	276	0	0	0	0.00
02/03/2021	R214 On 05-August-21			Bond Future	11.07	67.2281	66.6352	67.2281	0.00
02/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	6452	7	6	7	0.00
02/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	6486	7	6	7	0.00
02/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	6417	7	6	7	0.00
02/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1451	1	1	1	0.00
02/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1481	1	1	1	0.00
02/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1466	1	1	1	0.00
02/03/2021	R214 On 04-November-21			Bond Future	11.26	64.6873	64.0874	64.6873	0.00
02/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	7990	8	8	8	0.00
02/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	7958	8	8	8	0.00
02/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	7927	8	8	8	0.00
02/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1877	2	2	2	0.00
02/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1848	2	2	2	0.00
02/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1862	2	2	2	0.00
02/03/2021	R214 On 03-February-22			Bond Future	11.45	65.4148	64.8080	65.4148	0.00
02/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	4443	5	4	5	0.00
02/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	4416	5	4	5	0.00
02/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	4469	5	4	5	0.00
02/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	4758	4	5	4	0.00
02/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	4731	4	5	4	0.00
02/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	4705	4	5	4	0.00
02/03/2021	R248 On 06-May-21			Bond Future	10.92	83.7635	82.9534	83.7635	134,798.00
02/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	9474	10	9	10	0.00
02/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	9420	10	9	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	9527	10	10	10	0.00
02/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	500	1	0	1	1,200.00
02/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	1982	2	2	2	1,200.00
02/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	2864	2	3	2	0.00
02/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	220	0	0	0	0.00
02/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	230	0	0	0	0.00
02/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	6004	5	6	5	0.00
02/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	225	0	0	0	0.00
02/03/2021	R248 On 05-August-21			Bond Future	11.11	84.6598	83.8379	84.6598	0.00
02/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	9739	10	10	10	0.00
02/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	823	1	1	1	1,300.00
02/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	9784	10	10	10	0.00
02/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	1394	2	1	2	1,300.00
02/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	9829	11	10	11	0.00
02/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	3043	3	3	3	1,300.00
02/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	2139	2	2	2	1,300.00
02/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	975	1	1	1	0.00
02/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	5861	5	6	5	0.00
02/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	986	1	1	1	0.00
02/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	4546	4	5	4	0.00
02/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	964	1	1	1	0.00
02/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	7441	7	7	7	0.00
02/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	9311	9	9	9	0.00
02/03/2021	R248 On 04-November-21			Bond Future	11.30	81.1756	80.3440	81.1756	0.00
02/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	10881	12	11	12	0.00
02/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	10841	12	11	12	0.00
02/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	10922	12	11	12	0.00
02/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1536	1	2	1	0.00
02/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1563	1	2	1	0.00
02/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1550	1	2	1	0.00
02/03/2021	R248 On 03-February-22			Bond Future	11.50	82.0886	81.2475	82.0886	0.00
02/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	5231	6	5	6	0.00
02/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	5197	6	5	6	0.00

<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 Interest</b>
02/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	5164	6	5	6	0.00
02/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	5314	5	5	5	0.00
02/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	5379	5	5	5	0.00
02/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	5346	5	5	5	0.00