



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	2025 On 04-February-21			Bond Future	148.89	148.8650	148.8874	148.8650	1,537.00
28/01/2021	2025 On 06-May-21			Bond Future	150.41	150.3909	150.4127	150.3909	7,007.00
28/01/2021	2025 On 05-August-21			Bond Future	150.53	150.5127	150.5342	150.5127	0.00
28/01/2021	2025 On 04-November-21			Bond Future	152.15	152.1331	152.1548	152.1331	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
28/01/2021	2029 On 04-February-21			Bond Future	105.73	105.5311	105.7251	105.5311	1,321.00
28/01/2021	2029 On 06-May-21			Bond Future	105.67	105.4738	105.6692	105.4738	2,382.00
28/01/2021	2029 On 05-August-21			Bond Future	106.83	106.6328	106.8300	106.6328	0.00
28/01/2021	2029 On 04-November-21			Bond Future	106.83	106.6306	106.8299	106.6306	0.00
28/01/2021	2030 On 04-February-21			Bond Future	8.76	95.5551	8.7600	95.5551	33,482.00
28/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2434	2	2434	2	0.00
28/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3151	3	3151	3	0.00
28/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3431	3	3431	3	0.00
28/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	4	0	4	0	1,600.00
28/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	935	1	935	1	800.00
28/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8081	8	8081	8	0.00
28/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	32	0	32	0	1,000.00
28/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2325	2	2325	2	0.00
28/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2379	2	2379	2	0.00
28/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2597	3	2597	3	1,600.00
28/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2165	2	2165	2	1,000.00
28/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	28	0	28	0	800.00
28/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2444	2	2444	2	0.00
28/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	56	0	56	0	0.00
28/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	41	0	41	0	0.00
28/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	44	0	44	0	0.00
28/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3408	3	3408	3	0.00
28/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	29	0	29	0	0.00
28/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	343	0	343	0	0.00
28/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
28/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2386	2	2386	2	0.00
28/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	7	0	7	0	2,000.00
28/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	12	0	12	0	4,000.00
28/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	37	0	37	0	0.00
28/01/2021	2030 On 06-May-21			Bond Future	8.95	96.5108	8.9545	96.5108	107,985.00
28/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1855	2	1855	2	300.00
28/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3211	3	3211	3	0.00
28/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9738	10	9738	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
28/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14271	14	14271	14	0.00
28/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3680	4	3680	4	0.00
28/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10724	11	10724	11	0.00
28/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3387	3	3387	3	300.00
28/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	461	0	461	0	700.00
28/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6555	7	6555	7	0.00
28/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2974	3	2974	3	0.00
28/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6027	6	6027	6	0.00
28/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14179	14	14179	14	0.00
28/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3315	3	3315	3	0.00
28/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14225	14	14225	14	0.00
28/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	18	0	18	0	0.00
28/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1636	2	1636	2	2,500.00
28/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	18	0	18	0	0.00
28/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	574	1	574	1	0.00
28/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1859	2	1859	2	0.00
28/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	103	0	103	0	300.00
28/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1596	2	1596	2	0.00
28/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	17	0	17	0	0.00
28/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	159	0	159	0	0.00
28/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1701	2	1701	2	700.00
28/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6345	6	6345	6	0.00
28/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	682	1	682	1	700.00
28/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1442	1	1442	1	2,500.00
28/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	2924	3	2924	3	0.00
28/01/2021	2030 On 05-August-21			Bond Future	9.16	93.5424	9.1558	93.5424	0.00
28/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7223	7	7223	7	0.00
28/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	565	1	565	1	200.00
28/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2614	3	2614	3	600.00
28/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7726	8	7726	8	0.00
28/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2197	2	2197	2	200.00
28/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14751	15	14751	15	0.00
28/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7687	8	7687	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4062	4	4062	4	600.00
28/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7648	8	7648	8	0.00
28/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1008	1	1008	1	0.00
28/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	996	1	996	1	0.00
28/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	102	0	102	0	600.00
28/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9117	9	9117	9	0.00
28/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1140	1	1140	1	200.00
28/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4314	4	4314	4	0.00
28/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	985	1	985	1	0.00
28/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2447	2	2447	2	0.00
28/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3766	4	3766	4	0.00
28/01/2021	2030 On 04-November-21			Bond Future	9.36	94.5278	9.3564	94.5278	0.00
28/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2101	2	2101	2	300.00
28/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10919	11	10919	11	0.00
28/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7664	8	7664	8	0.00
28/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7737	8	7737	8	0.00
28/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1199	1	1199	1	300.00
28/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7701	8	7701	8	0.00
28/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1321	1	1321	1	0.00
28/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5320	5	5320	5	0.00
28/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	550	1	550	1	300.00
28/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1334	1	1334	1	0.00
28/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7277	7	7277	7	0.00
28/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1309	1	1309	1	0.00
28/01/2021	2032 On 04-February-21			Bond Future	9.69	93.3005	9.6913	93.3005	12,097.00
28/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	475	1	475	1	0.00
28/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
28/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	451	1	451	1	0.00
28/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	501	1	501	1	0.00
28/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	43	0	43	0	800.00
28/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6721	7	6721	7	0.00
28/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
28/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	887	1	887	1	0.00

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28/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	2610	3	2610	3	0.00
28/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	963	1	963	1	0.00
28/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	5904	6	5904	6	0.00
28/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	924	1	924	1	0.00
28/01/2021	2032 On 06-May-21			Bond Future	9.90	90.0902	9.8980	90.0902	122,190.00
28/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4231	4	4231	4	736.00
28/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12298	12	12298	12	0.00
28/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12250	12	12250	12	0.00
28/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14469	14	14469	14	0.00
28/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12345	12	12345	12	0.00
28/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	113	0	113	0	0.00
28/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	117	0	117	0	0.00
28/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	115	0	115	0	0.00
28/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	45	0	45	0	736.00
28/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1654	2	1654	2	0.00
28/01/2021	2032 On 05-August-21			Bond Future	10.11	91.0585	10.1072	91.0585	0.00
28/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8259	8	8259	8	0.00
28/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8298	8	8298	8	0.00
28/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8338	8	8338	8	0.00
28/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1295	1	1295	1	0.00
28/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1309	1	1309	1	0.00
28/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1322	1	1322	1	0.00
28/01/2021	2032 On 04-November-21			Bond Future	10.32	87.8733	10.3246	87.8733	0.00
28/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1645	2	1645	2	700.00
28/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13265	13	13265	13	0.00
28/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8915	9	8915	9	0.00
28/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2666	3	2666	3	700.00
28/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8839	9	8839	9	0.00
28/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8877	9	8877	9	0.00
28/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1456	1	1456	1	0.00
28/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1482	1	1482	1	0.00
28/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7593	8	7593	8	0.00
28/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	496	0	496	0	700.00

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28/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1469	1	1469	1	0.00
28/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5557	6	5557	6	0.00
28/01/2021	2033 On 04-February-21			Bond Future	100.26	100.2610	100.2623	100.2610	1,258.00
28/01/2021	2033 On 06-May-21			Bond Future	100.07	100.0734	100.0742	100.0734	8,634.00
28/01/2021	2033 On 05-August-21			Bond Future	101.17	101.1730	101.1735	101.1730	0.00
28/01/2021	2033 On 04-November-21			Bond Future	101.04	101.0377	101.0382	101.0377	0.00
28/01/2021	2037 On 04-February-21			Bond Future	10.69	83.5768	10.6913	83.5768	50,431.00
28/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	67	0	67	0	0.00
28/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7850	8	7850	8	23.00
28/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	265	0	265	0	240.00
28/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
28/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	61	0	61	0	0.00
28/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	56	0	56	0	0.00
28/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7451	7	7451	7	0.00
28/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16913	17	16913	17	0.00
28/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1417	1	1417	1	0.00
28/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	108	0	108	0	0.00
28/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	2413	2	2413	2	72.00
28/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	377	0	377	0	72.00
28/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
28/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	2916	3	2916	3	0.00
28/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	2851	3	2851	3	0.00
28/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7342	7	7342	7	0.00
28/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	240.00
28/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	1681	2	1681	2	0.00
28/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	2787	3	2787	3	0.00
28/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
28/01/2021	2037 On 06-May-21			Bond Future	10.90	84.4127	10.9037	84.4127	125,697.00
28/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9594	10	9594	10	0.00
28/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9502	9	9502	9	0.00
28/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9548	10	9548	10	0.00
28/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	559	1	559	1	0.00
28/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	574	1	574	1	0.00

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28/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	566	1	566	1	0.00
28/01/2021	2037 On 05-August-21			Bond Future	11.12	81.0640	11.1239	81.0640	0.00
28/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8490	8	8490	8	0.00
28/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8567	9	8567	9	0.00
28/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8528	9	8528	9	0.00
28/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	1840	2	1840	2	0.00
28/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	1856	2	1856	2	0.00
28/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	1824	2	1824	2	0.00
28/01/2021	2037 On 04-November-21			Bond Future	11.34	81.9181	11.3395	81.9181	0.00
28/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9918	10	9918	10	0.00
28/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9955	10	9955	10	0.00
28/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9993	10	9993	10	0.00
28/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1706	2	1706	2	0.00
28/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1692	2	1692	2	0.00
28/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1720	2	1720	2	0.00
28/01/2021	2038 On 04-February-21			Bond Future	112.87	112.4182	112.8716	112.4182	5,081.00
28/01/2021	2038 On 06-May-21			Bond Future	114.03	113.5706	114.0281	113.5706	6,799.00
28/01/2021	2038 On 05-August-21			Bond Future	113.56	113.0964	113.5585	113.0964	0.00
28/01/2021	2038 On 04-November-21			Bond Future	114.78	114.3140	114.7812	114.3140	0.00
28/01/2021	2040 On 04-February-21			Bond Future	10.81	85.7586	10.8109	85.7586	51,833.00
28/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	62	0	62	0	0.00
28/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	57	0	57	0	0.00
28/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	11	0	11	0	500.00
28/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	5112	5	5112	5	0.00
28/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	1	0	1	0	800.00
28/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	6183	6	6183	6	0.00
28/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	68	0	68	0	0.00
28/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
28/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
28/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	5502	5	5502	5	0.00
28/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9534	10	9534	10	0.00
28/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	2903	3	2903	3	0.00
28/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10205	10	10205	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
28/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	2	0	2	0	800.00
28/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	7	0	7	0	500.00
28/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3041	3	3041	3	0.00
28/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4201	4	4201	4	0.00
28/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	2971	3	2971	3	0.00
28/01/2021	2040 On 06-May-21			Bond Future	11.02	86.6164	11.0185	86.6164	75,369.00
28/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	14151	14	14151	14	0.00
28/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9545	10	9545	10	0.00
28/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9498	10	9498	10	0.00
28/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2590	3	2590	3	300.00
28/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5490	6	5490	6	300.00
28/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9593	10	9593	10	0.00
28/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	683	1	683	1	0.00
28/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	1776	2	1776	2	0.00
28/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	3899	4	3899	4	0.00
28/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	702	1	702	1	0.00
28/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	693	1	693	1	0.00
28/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	165	0	165	0	300.00
28/01/2021	2040 On 05-August-21			Bond Future	11.23	83.0410	11.2335	83.0410	0.00
28/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5498	6	5498	6	900.00
28/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	19297	19	19297	19	0.00
28/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9449	9	9449	9	0.00
28/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3748	4	3748	4	900.00
28/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9404	9	9404	9	0.00
28/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9360	9	9360	9	0.00
28/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1729	2	1729	2	0.00
28/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	4982	5	4982	5	0.00
28/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1753	2	1753	2	0.00
28/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	152	0	152	0	900.00
28/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1741	2	1741	2	0.00
28/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3436	3	3436	3	0.00
28/01/2021	2040 On 04-November-21			Bond Future	11.44	83.9159	11.4436	83.9159	0.00
28/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10411	10	10411	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
28/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10372	10	10372	10	0.00
28/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10332	10	10332	10	0.00
28/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1791	2	1791	2	0.00
28/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1777	2	1777	2	0.00
28/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1762	2	1762	2	0.00
28/01/2021	2044 On 04-February-21			Bond Future	10.88	82.4050	10.8803	82.4050	16,828.00
28/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	21	0	21	0	0.00
28/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	19	0	19	0	0.00
28/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	10	0	10	0	0.00
28/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
28/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	23	0	23	0	0.00
28/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
28/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	696	1	696	1	0.00
28/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	3945	4	3945	4	0.00
28/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6368	6	6368	6	0.00
28/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	3870	4	3870	4	0.00
28/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	4399	4	4399	4	265.00
28/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9522	9	9522	9	0.00
28/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	984	1	984	1	265.00
28/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	3795	4	3795	4	0.00
28/01/2021	2044 On 06-May-21			Bond Future	11.08	83.2292	11.0801	83.2292	53,296.00
28/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9351	9	9351	9	0.00
28/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2048	2	2048	2	3,100.00
28/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4309	4	4309	4	3,100.00
28/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6738	7	6738	7	0.00
28/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3358	3	3358	3	0.00
28/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4511	5	4511	5	0.00
28/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6222	6	6222	6	0.00
28/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9586	10	9586	10	0.00
28/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9304	9	9304	9	0.00
28/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	9257	9	9257	9	0.00
28/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	775	1	775	1	0.00
28/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	765	1	765	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
28/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	705	1	705	1	3,100.00
28/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1561	2	1561	2	3,100.00
28/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2352	2	2352	2	3,100.00
28/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1395	1	1395	1	0.00
28/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2481	2	2481	2	0.00
28/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	755	1	755	1	0.00
28/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3220	3	3220	3	3,100.00
28/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	4746	5	4746	5	0.00
28/01/2021	2044 On 05-August-21			Bond Future	11.29	79.7427	11.2869	79.7427	0.00
28/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9662	10	9662	10	0.00
28/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9703	10	9703	10	0.00
28/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9744	10	9744	10	0.00
28/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1663	2	1663	2	0.00
28/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1678	2	1678	2	0.00
28/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1693	2	1693	2	0.00
28/01/2021	2044 On 04-November-21			Bond Future	11.49	80.5828	11.4886	80.5828	0.00
28/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	10163	10	10163	10	0.00
28/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	10202	10	10202	10	0.00
28/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10240	10	10240	10	0.00
28/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	1858	2	1858	2	0.00
28/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	1873	2	1873	2	0.00
28/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	1888	2	1888	2	0.00
28/01/2021	2046 On 04-February-21			Bond Future	102.18	102.1826	102.1842	102.1826	14,486.00
28/01/2021	2046 On 06-May-21			Bond Future	101.44	101.4401	101.4411	101.4401	14,893.00
28/01/2021	2046 On 05-August-21			Bond Future	102.56	102.5549	102.5556	102.5549	0.00
28/01/2021	2046 On 04-November-21			Bond Future	101.85	101.8517	101.8522	101.8517	0.00
28/01/2021	2050 On 04-February-21			Bond Future	103.08	102.0279	103.0780	102.0279	9,857.00
28/01/2021	2050 On 06-May-21			Bond Future	104.13	103.0738	104.1340	103.0738	9,961.00
28/01/2021	2050 On 05-August-21			Bond Future	103.35	102.2784	103.3499	102.2784	0.00
28/01/2021	2050 On 04-November-21			Bond Future	104.46	103.3795	104.4626	103.3795	0.00
28/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	AL37 On 04-February-21			Index Future	790.83	791.0970	790.8280	791.0970	0.00
28/01/2021	AL37 On 06-May-21			Index Future	798.73	799.0090	798.7330	799.0090	0.00
28/01/2021	AL37 On 05-August-21			Index Future	807.22	807.5010	807.2200	807.5010	0.00
28/01/2021	AL37 On 04-November-21			Index Future	815.81	816.0940	815.8090	816.0940	0.00
28/01/2021	AL7T On 04-February-21			Index Future	872.90	873.0580	872.8990	873.0580	0.00
28/01/2021	AL7T On 06-May-21			Index Future	881.63	881.7900	881.6250	881.7900	0.00
28/01/2021	AL7T On 05-August-21			Index Future	890.99	891.1620	890.9920	891.1620	0.00
28/01/2021	AL7T On 04-November-21			Index Future	900.47	900.6450	900.4730	900.6450	0.00
28/01/2021	ALBI On 04-February-21			Index Future	764.74	764.9610	764.7400	764.9610	83.00
28/01/2021	ALBI On 06-May-21			Index Future	772.39	772.6120	772.3850	772.6120	270.00
28/01/2021	ALBI On 05-August-21			Index Future	780.59	780.8230	780.5910	780.8230	0.00
28/01/2021	ALBI On 04-November-21			Index Future	788.90	789.1320	788.8970	789.1320	0.00
28/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C213 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
28/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2021	ES33 On 04-February-21			Bond Future	11.35	77.5108	11.3503	77.5108	0.00
28/01/2021	ES33 On 06-May-21			Bond Future	11.60	74.5126	11.6047	74.5126	350.00
28/01/2021	ES33 On 05-August-21			Bond Future	11.87	75.3134	11.8651	75.3134	0.00
28/01/2021	ES33 On 04-November-21			Bond Future	12.14	72.3326	12.1357	72.3326	0.00
28/01/2021	ES42 On 04-February-21			Bond Future	11.86	76.5894	11.8590	76.5894	0.00
28/01/2021	ES42 On 06-May-21			Bond Future	12.11	73.0980	12.1056	73.0980	4,779.00
28/01/2021	ES42 On 05-August-21			Bond Future	12.35	73.8841	12.3519	73.8841	0.00
28/01/2021	ES42 On 04-November-21			Bond Future	12.61	70.4049	12.6094	70.4049	0.00
28/01/2021	GOVI On 04-February-21			GOVI	755.90	756.1690	755.9010	756.1690	28.00
28/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	49510	5	49510	5	0.00
28/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	49610	5	49610	5	0.00
28/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	49410	5	49410	5	0.00
28/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 06-May-21			GOVI	763.46	763.7320	763.4570	763.7320	949.00
28/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	847670	85	847670	85	0.00
28/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	847770	85	847770	85	0.00
28/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	847870	85	847870	85	0.00
28/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	GOVI On 05-August-21			GOVI	771.57	771.8490	771.5690	771.8490	0.00
28/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	524190	53	524190	53	0.00
28/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	524290	53	524290	53	0.00
28/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	524390	53	524390	53	0.00
28/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 04-November-21			GOVI	779.78	780.0620	779.7790	780.0620	0.00
28/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	513590	52	513590	52	0.00
28/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	513690	52	513690	52	0.00
28/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	513790	52	513790	52	0.00
28/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
28/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
28/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2021	IGOV On 04-February-21			Index Future	273.45	272.9370	273.4470	272.9370	232.00
28/01/2021	IGOV On 06-May-21			Index Future	276.25	275.7350	276.2490	275.7350	742.00
28/01/2021	IGOV On 05-August-21			Index Future	279.25	278.7320	279.2510	278.7320	0.00
28/01/2021	IGOV On 04-November-21			Index Future	282.29	281.7650	282.2890	281.7650	0.00
28/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
28/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4200	90.4200	90.4200	0.00
28/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.36	89.3600	89.3600	89.3600	0.00
28/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.61	90.6100	90.6100	90.6100	51.00
28/01/2021	IS05 On 15-March-22			Interest Rate Swap	90.02	90.0300	90.0200	90.0300	0.00
28/01/2021	IS05 On 21-June-22			Interest Rate Swap	90.09	90.1000	90.0900	90.1000	0.00
28/01/2021	IS05 On 20-September-22			Interest Rate Swap	93.18	93.2000	93.1800	93.2000	0.00
28/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.62	93.6500	93.6200	93.6500	0.00
28/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.94	85.9800	85.9400	85.9800	0.00
28/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.41	91.4500	91.4100	91.4500	0.00
28/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/01/2021	IS10 On 17-December-25			Interest Rate Swap	78.08	78.0900	78.0800	78.0900	0.00
28/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.48	74.4900	74.4800	74.4900	0.00
28/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.77	72.7700	72.7700	72.7700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.67	74.6600	74.6700	74.6600	0.00
28/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.60	78.5800	78.6000	78.5800	0.00
28/01/2021	IS10 On 15-March-27			Interest Rate Swap	77.01	76.9800	77.0100	76.9800	0.00
28/01/2021	IS10 On 21-June-27			Interest Rate Swap	79.02	78.9800	79.0200	78.9800	0.00
28/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.81	84.7500	84.8100	84.7500	0.00
28/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.16	85.0900	85.1600	85.0900	0.00
28/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.09	78.0100	78.0900	78.0100	0.00
28/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.98	85.8900	85.9800	85.8900	0.00
28/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
28/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
28/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.58	96.4100	3.5800	96.4100	0.00
28/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.58	96.4100	3.5800	96.4100	0.00
28/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.58	96.4250	3.5750	96.4250	0.00
28/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.58	96.4200	3.5800	96.4200	0.00
28/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.63	96.3700	3.6300	96.3700	30,000.00
28/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.83	96.1650	3.8250	96.1650	0.00
28/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.91	96.0800	3.9100	96.0800	0.00
28/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.15	95.8450	4.1450	95.8450	20,001.00
28/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.24	95.7550	4.2350	95.7550	0.00
28/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.48	95.5150	4.4800	95.5150	0.00
28/01/2021	R023 On 04-February-21			Bond Future	4.60	109.6184	4.6036	109.6184	11,572.00
28/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3404	3	3404	3	0.00
28/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3384	3	3384	3	0.00
28/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3423	3	3423	3	0.00
28/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R023 On 06-May-21			Bond Future	4.69	106.8092	4.6853	106.8092	22,663.00
28/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	4952	5	4952	5	0.00
28/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	4935	5	4935	5	0.00
28/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	4969	5	4969	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R023 On 05-August-21			Bond Future	4.75	107.9567	4.7486	107.9567	0.00
28/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1095	1	1095	1	0.00
28/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1083	1	1083	1	0.00
28/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1071	1	1071	1	0.00
28/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	249	0	249	0	0.00
28/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	246	0	246	0	0.00
28/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	243	0	243	0	0.00
28/01/2021	R023 On 04-November-21			Bond Future	4.84	105.1872	4.8431	105.1872	0.00
28/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	581	1	581	1	0.00
28/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	574	1	574	1	0.00
28/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	566	1	566	1	0.00
28/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	493	0	493	0	0.00
28/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	488	0	488	0	0.00
28/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	482	0	482	0	0.00
28/01/2021	R035 On 04-February-21			Bond Future	10.44	92.5262	10.4422	92.5262	37,339.00
28/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	71	0	71	0	0.00
28/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	134	0	134	0	0.00
28/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	65	0	65	0	0.00
28/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	59	0	59	0	0.00
28/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4493	4	4493	4	0.00
28/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	10	0	10	0	650.00
28/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	2804	3	2804	3	0.00
28/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2184	2	2184	2	650.00
28/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	2739	3	2739	3	0.00
28/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	2676	3	2676	3	0.00
28/01/2021	R035 On 06-May-21			Bond Future	10.65	88.9792	10.6540	88.9792	96,603.00
28/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4517	5	4517	5	0.00
28/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10451	10	10451	10	0.00
28/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8888	9	8888	9	0.00
28/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10499	10	10499	10	0.00



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28/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4932	5	4932	5	600.00
28/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	13151	13	13151	13	0.00
28/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2268	2	2268	2	600.00
28/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3600	4	3600	4	1,650.00
28/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5667	6	5667	6	0.00
28/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2722	3	2722	3	0.00
28/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1375	1	1375	1	500.00
28/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6710	7	6710	7	0.00
28/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12475	12	12475	12	0.00
28/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1831	2	1831	2	793.00
28/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10546	11	10546	11	0.00
28/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	403	0	403	0	0.00
28/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	397	0	397	0	0.00
28/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	206	0	206	0	1,650.00
28/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	4574	5	4574	5	0.00
28/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1177	1	1177	1	1,650.00
28/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	162	0	162	0	600.00
28/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	3937	4	3937	4	0.00
28/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3400	3	3400	3	500.00
28/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5419	5	5419	5	0.00
28/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1503	2	1503	2	793.00
28/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	391	0	391	0	0.00
28/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	2599	3	2599	3	0.00
28/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	657	1	657	1	793.00
28/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2006	2	2006	2	500.00
28/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	1803	2	1803	2	0.00
28/01/2021	R035 On 05-August-21			Bond Future	10.87	89.9352	10.8717	89.9352	0.00
28/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3794	4	3794	4	0.00
28/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1809	2	1809	2	100.00
28/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5876	6	5876	6	0.00
28/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00

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28/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48140	48	48140	48	0.00
28/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	2826	3	2826	3	100.00
28/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48373	48	48373	48	0.00
28/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48256	48	48256	48	0.00
28/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4437	4	4437	4	100.00
28/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7412	7	7412	7	0.00
28/01/2021	R035 On 04-November-21			Bond Future	11.10	86.4088	11.0965	86.4088	0.00
28/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14998	15	14998	15	0.00
28/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2184	2	2184	2	782.00
28/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6760	7	6760	7	0.00
28/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9725	10	9725	10	0.00
28/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9763	10	9763	10	0.00
28/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3122	3	3122	3	400.00
28/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4453	4	4453	4	0.00
28/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9802	10	9802	10	0.00
28/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1980	2	1980	2	400.00
28/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	2908	3	2908	3	782.00
28/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1680	2	1680	2	0.00
28/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4554	5	4554	5	782.00
28/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	7715	8	7715	8	0.00
28/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8250	8	8250	8	0.00
28/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6101	6	6101	6	0.00
28/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1694	2	1694	2	0.00
28/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1708	2	1708	2	0.00
28/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	518	1	518	1	400.00
28/01/2021	R186 On 04-February-21			Bond Future	6.71	119.6067	6.7073	119.6067	38,893.00
28/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3096	3	3096	3	0.00
28/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6621	7	6621	7	0.00
28/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7456	8	7456	8	0.00
28/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7407	7	7407	7	0.00
28/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7359	7	7359	7	0.00
28/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	1	0	1	0	0.00
28/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R186 On 06-May-21			Bond Future	6.86	120.8030	6.8633	120.8030	89,202.00
28/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	2991	3	2991	3	0.00
28/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	17871	18	17871	18	0.00
28/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17830	18	17830	18	0.00
28/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17789	18	17789	18	0.00
28/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
28/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	807	1	807	1	15,177.00
28/01/2021	R186 On 05-August-21			Bond Future	7.02	116.8200	7.0195	116.8200	0.00
28/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7690	8	7690	8	0.00
28/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7651	8	7651	8	0.00
28/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7611	8	7611	8	0.00
28/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	259	0	259	0	0.00
28/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	254	0	254	0	0.00
28/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	250	0	250	0	0.00
28/01/2021	R186 On 04-November-21			Bond Future	7.19	118.0505	7.1865	118.0505	0.00
28/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5132	5	5132	5	0.00
28/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5068	5	5068	5	0.00
28/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5100	5	5100	5	0.00
28/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1012	1	1012	1	0.00
28/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1024	1	1024	1	0.00
28/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1000	1	1000	1	0.00
28/01/2021	R197 On 04-February-21			Bond Future	319.28	319.2559	319.2769	319.2559	2,394.00
28/01/2021	R197 On 06-May-21			Bond Future	322.55	322.5285	322.5479	322.5285	2,079.00
28/01/2021	R197 On 05-August-21			Bond Future	318.09	318.0679	318.0867	318.0679	0.00
28/01/2021	R197 On 04-November-21			Bond Future	321.51	321.4926	321.5113	321.4926	0.00
28/01/2021	R202 On 04-February-21			Bond Future	221.13	221.1257	221.1286	221.1257	7,585.00
28/01/2021	R202 On 06-May-21			Bond Future	223.39	223.3925	223.3940	223.3925	7,977.00
28/01/2021	R202 On 05-August-21			Bond Future	221.60	221.5955	221.5964	221.5955	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
28/01/2021	R202 On 04-November-21			Bond Future	223.98	223.9813	223.9822	223.9813	0.00
28/01/2021	R209 On 04-February-21			Bond Future	10.35	71.1660	10.3549	71.1660	17,870.00
28/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	186	0	186	0	0.00
28/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	174	0	174	0	0.00
28/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	198	0	198	0	0.00
28/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	1581	2	1581	2	0.00
28/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	1677	2	1677	2	0.00
28/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	1629	2	1629	2	0.00
28/01/2021	R209 On 06-May-21			Bond Future	10.54	68.7388	10.5442	68.7388	28,242.00
28/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2917	3	2917	3	0.00
28/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6505	6	6505	6	0.00
28/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1978	2	1978	2	5,325.00
28/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5125	5	5125	5	0.00
28/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	9072	9	9072	9	0.00
28/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2228	2	2228	2	1,000.00
28/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1000	1	1000	1	8,200.00
28/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4206	4	4206	4	0.00
28/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1432	1	1432	1	0.00
28/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9113	9	9113	9	0.00
28/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	9032	9	9032	9	0.00
28/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8991	9	8991	9	0.00
28/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	396	0	396	0	0.00
28/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	390	0	390	0	0.00
28/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	379	0	379	0	9,150.00
28/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1698	2	1698	2	3,500.00
28/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4610	5	4610	5	0.00
28/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	5710	6	5710	6	0.00
28/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	385	0	385	0	0.00
28/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1299	1	1299	1	9,150.00
28/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	895	1	895	1	3,750.00
28/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3671	4	3671	4	0.00
28/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2603	3	2603	3	6,250.00
28/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3338	3	3338	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	R209 On 05-August-21			Bond Future	10.73	69.4776	10.7347	69.4776	0.00
28/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7257	7	7257	7	0.00
28/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7224	7	7224	7	0.00
28/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7291	7	7291	7	0.00
28/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1725	2	1725	2	0.00
28/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1755	2	1755	2	0.00
28/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1740	2	1740	2	0.00
28/01/2021	R209 On 04-November-21			Bond Future	10.93	67.0698	10.9303	67.0698	1,795.00
28/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1238	1	1238	1	3,750.00
28/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8101	8	8101	8	0.00
28/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3034	3	3034	3	0.00
28/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7529	8	7529	8	0.00
28/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8133	8	8133	8	0.00
28/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	8069	8	8069	8	0.00
28/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1841	2	1841	2	0.00
28/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2129	2	2129	2	5,500.00
28/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1855	2	1855	2	0.00
28/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1870	2	1870	2	0.00
28/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5402	5	5402	5	5,500.00
28/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9588	10	9588	10	0.00
28/01/2021	R210 On 04-February-21			Bond Future	196.07	196.1325	196.0685	196.1325	859.00
28/01/2021	R210 On 06-May-21			Bond Future	195.36	195.4296	195.3639	195.4296	1,183.00
28/01/2021	R210 On 05-August-21			Bond Future	197.51	197.5771	197.5101	197.5771	0.00
28/01/2021	R210 On 04-November-21			Bond Future	196.90	196.9643	196.8965	196.9643	0.00
28/01/2021	R212 On 04-February-21			Bond Future	170.33	170.2702	170.3321	170.2702	3,909.00
28/01/2021	R212 On 06-May-21			Bond Future	172.08	172.0156	172.0772	172.0156	3,375.00
28/01/2021	R212 On 05-August-21			Bond Future	171.64	171.5733	171.6351	171.5733	0.00
28/01/2021	R212 On 04-November-21			Bond Future	173.48	173.4205	173.4829	173.4205	0.00
28/01/2021	R213 On 04-February-21			Bond Future	9.26	88.5854	9.2556	88.5854	994.00
28/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1163	1	1163	1	0.00
28/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1122	1	1122	1	0.00
28/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1082	1	1082	1	0.00
28/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	303	0	303	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
28/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	286	0	286	0	0.00
28/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	270	0	270	0	0.00
28/01/2021	R213 On 06-May-21			Bond Future	9.45	85.9439	9.4469	85.9439	8,434.00
28/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12553	13	12553	13	0.00
28/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12509	13	12509	13	0.00
28/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12598	13	12598	13	0.00
28/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	51	0	51	0	0.00
28/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	54	0	54	0	0.00
28/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	53	0	53	0	0.00
28/01/2021	R213 On 05-August-21			Bond Future	9.64	86.8672	9.6428	86.8672	0.00
28/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7219	7	7219	7	0.00
28/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4847	5	4847	5	0.00
28/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7514	8	7514	8	0.00
28/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2507	3	2507	3	200.00
28/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7477	7	7477	7	0.00
28/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7440	7	7440	7	0.00
28/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1197	1	1197	1	0.00
28/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1184	1	1184	1	0.00
28/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2177	2	2177	2	200.00
28/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4188	4	4188	4	0.00
28/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1172	1	1172	1	0.00
28/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1273	1	1273	1	200.00
28/01/2021	R213 On 04-November-21			Bond Future	9.85	84.2536	9.8478	84.2536	0.00
28/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7777	8	7777	8	0.00
28/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7742	8	7742	8	0.00
28/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7812	8	7812	8	0.00
28/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1463	1	1463	1	0.00
28/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1450	1	1450	1	0.00
28/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1437	1	1437	1	0.00
28/01/2021	R214 On 04-February-21			Bond Future	10.74	68.2833	10.7351	68.2833	9,610.00
28/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	59	0	59	0	0.00
28/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	54	0	54	0	0.00
28/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	63	0	63	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
28/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2512	3	2512	3	0.00
28/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	2627	3	2627	3	0.00
28/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	2569	3	2569	3	0.00
28/01/2021	R214 On 06-May-21			Bond Future	10.92	65.6907	10.9201	65.6907	11,831.00
28/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7739	8	7739	8	0.00
28/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7700	8	7700	8	0.00
28/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7662	8	7662	8	0.00
28/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	725	1	725	1	0.00
28/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	716	1	716	1	0.00
28/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	706	1	706	1	0.00
28/01/2021	R214 On 05-August-21			Bond Future	11.11	66.3965	11.1090	66.3965	0.00
28/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6805	7	6805	7	0.00
28/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6841	7	6841	7	0.00
28/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6770	7	6770	7	0.00
28/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2032	2	2032	2	0.00
28/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2059	2	2059	2	0.00
28/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2046	2	2046	2	0.00
28/01/2021	R214 On 04-November-21			Bond Future	11.30	63.8194	11.3025	63.8194	0.00
28/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7982	8	7982	8	0.00
28/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7948	8	7948	8	0.00
28/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7914	8	7914	8	0.00
28/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2120	2	2120	2	0.00
28/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2096	2	2096	2	0.00
28/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2108	2	2108	2	0.00
28/01/2021	R248 On 04-February-21			Bond Future	10.80	86.1555	10.7953	86.1555	89,265.00
28/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	122	0	122	0	0.00
28/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	855	1	855	1	2,140.00
28/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4919	5	4919	5	0.00
28/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
28/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	112	0	112	0	0.00
28/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	103	0	103	0	0.00
28/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	679	1	679	1	0.00
28/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	2636	3	2636	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	2568	3	2568	3	0.00
28/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	10	0	10	0	0.00
28/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	1013	1	1013	1	0.00
28/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	7936	8	7936	8	0.00
28/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	2500	2	2500	2	0.00
28/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	821	1	821	1	0.00
28/01/2021	R248 On 06-May-21			Bond Future	10.98	82.6077	10.9828	82.6077	114,310.00
28/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9551	10	9551	10	0.00
28/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9503	10	9503	10	0.00
28/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9599	10	9599	10	0.00
28/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	734	1	734	1	0.00
28/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	754	1	754	1	0.00
28/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	744	1	744	1	0.00
28/01/2021	R248 On 05-August-21			Bond Future	11.17	83.4953	11.1748	83.4953	0.00
28/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	10002	10	10002	10	0.00
28/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9961	10	9961	10	0.00
28/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	10044	10	10044	10	0.00
28/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1648	2	1648	2	0.00
28/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1633	2	1633	2	0.00
28/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1619	2	1619	2	0.00
28/01/2021	R248 On 04-November-21			Bond Future	11.37	79.9641	11.3716	79.9641	0.00
28/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10566	11	10566	11	0.00
28/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10606	11	10606	11	0.00
28/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10646	11	10646	11	0.00
28/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1738	2	1738	2	0.00
28/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1753	2	1753	2	0.00
28/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1767	2	1767	2	0.00