



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

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
29/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	2025 On 04-February-21			Bond Future	148.97	148.8874	148.9663	148.8874	1,537.00
29/01/2021	2025 On 06-May-21			Bond Future	150.49	150.4127	150.4918	150.4127	7,007.00
29/01/2021	2025 On 05-August-21			Bond Future	150.61	150.5342	150.6137	150.5342	0.00
29/01/2021	2025 On 04-November-21			Bond Future	152.24	152.1548	152.2351	152.1548	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
29/01/2021	2029 On 04-February-21			Bond Future	105.96	105.7251	105.9583	105.7251	1,321.00
29/01/2021	2029 On 06-May-21			Bond Future	105.90	105.6692	105.9042	105.6692	2,382.00
29/01/2021	2029 On 05-August-21			Bond Future	107.07	106.8300	107.0673	106.8300	0.00
29/01/2021	2029 On 04-November-21			Bond Future	107.07	106.8299	107.0696	106.8299	0.00
29/01/2021	2030 On 04-February-21			Bond Future	8.73	95.5380	8.7328	95.5380	33,482.00
29/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2576	2	2576	2	0.00
29/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3306	3	3306	3	0.00
29/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3588	3	3588	3	0.00
29/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	3	0	3	0	1,600.00
29/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	998	1	998	1	800.00
29/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8243	8	8243	8	0.00
29/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	26	0	26	0	1,000.00
29/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2464	2	2464	2	0.00
29/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2520	2	2520	2	0.00
29/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2743	3	2743	3	1,600.00
29/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2299	2	2299	2	1,000.00
29/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	23	0	23	0	800.00
29/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2277	2	2277	2	0.00
29/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	28	0	28	0	0.00
29/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	19	0	19	0	0.00
29/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	21	0	21	0	0.00
29/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3245	3	3245	3	0.00
29/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	13	0	13	0	0.00
29/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	244	0	244	0	0.00
29/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
29/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2219	2	2219	2	0.00
29/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	2	0	2	0	2,000.00
29/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	4	0	4	0	4,000.00
29/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	17	0	17	0	0.00
29/01/2021	2030 On 06-May-21			Bond Future	8.93	96.4931	8.9262	96.4931	108,029.00
29/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1817	2	1817	2	300.00
29/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3203	3	3203	3	0.00
29/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9863	10	9863	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
29/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14428	14	14428	14	0.00
29/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3685	4	3685	4	0.00
29/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10860	11	10860	11	0.00
29/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3384	3	3384	3	300.00
29/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	420	0	420	0	700.00
29/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6626	7	6626	7	0.00
29/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2960	3	2960	3	0.00
29/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6087	6	6087	6	0.00
29/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14335	14	14335	14	0.00
29/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3310	3	3310	3	0.00
29/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14382	14	14382	14	0.00
29/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	11	0	11	0	0.00
29/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1469	2	1469	2	2,500.00
29/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	12	0	12	0	0.00
29/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	482	1	482	1	0.00
29/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1682	2	1682	2	0.00
29/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	76	0	76	0	300.00
29/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1430	2	1430	2	0.00
29/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	11	0	11	0	0.00
29/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	121	0	121	0	0.00
29/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1530	2	1530	2	700.00
29/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6141	6	6141	6	0.00
29/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	579	1	579	1	700.00
29/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1284	1	1284	1	2,500.00
29/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	2722	3	2722	3	0.00
29/01/2021	2030 On 05-August-21			Bond Future	9.13	93.5241	9.1262	93.5241	0.00
29/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7258	7	7258	7	0.00
29/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	513	1	513	1	200.00
29/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2559	3	2559	3	600.00
29/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7771	8	7771	8	0.00
29/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2137	2	2137	2	200.00
29/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14891	15	14891	15	0.00
29/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7732	8	7732	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
29/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4036	4	4036	4	600.00
29/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7692	8	7692	8	0.00
29/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	887	1	887	1	0.00
29/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	876	1	876	1	0.00
29/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	77	0	77	0	600.00
29/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	8901	9	8901	9	0.00
29/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1010	1	1010	1	200.00
29/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4089	4	4089	4	0.00
29/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	866	1	866	1	0.00
29/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2257	2	2257	2	0.00
29/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3546	4	3546	4	0.00
29/01/2021	2030 On 04-November-21			Bond Future	9.33	94.5093	9.3255	94.5093	0.00
29/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2182	2	2182	2	300.00
29/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	11085	11	11085	11	0.00
29/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7823	8	7823	8	0.00
29/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7895	8	7895	8	0.00
29/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1261	1	1261	1	300.00
29/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7859	8	7859	8	0.00
29/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1313	1	1313	1	0.00
29/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5235	5	5235	5	0.00
29/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	550	1	550	1	300.00
29/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1326	1	1326	1	0.00
29/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7173	7	7173	7	0.00
29/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1301	1	1301	1	0.00
29/01/2021	2032 On 04-February-21			Bond Future	9.67	93.2836	9.6689	93.2836	12,097.00
29/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	454	0	454	0	0.00
29/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
29/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	428	0	428	0	0.00
29/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	482	1	482	1	0.00
29/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	29	0	29	0	800.00
29/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6861	7	6861	7	0.00
29/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
29/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	727	1	727	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
29/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	2455	3	2455	3	0.00
29/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	800	1	800	1	0.00
29/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	5763	6	5763	6	0.00
29/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	763	1	763	1	0.00
29/01/2021	2032 On 06-May-21			Bond Future	9.87	90.0726	9.8748	90.0726	122,190.00
29/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4192	4	4192	4	736.00
29/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12407	12	12407	12	0.00
29/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12359	12	12359	12	0.00
29/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14596	14	14596	14	0.00
29/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12455	12	12455	12	0.00
29/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	81	0	81	0	0.00
29/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	85	0	85	0	0.00
29/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	83	0	83	0	0.00
29/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	30	0	30	0	736.00
29/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1474	2	1474	2	0.00
29/01/2021	2032 On 05-August-21			Bond Future	10.08	91.0404	10.0831	91.0404	0.00
29/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8252	8	8252	8	0.00
29/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8292	8	8292	8	0.00
29/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8332	8	8332	8	0.00
29/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1147	1	1147	1	0.00
29/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1159	1	1159	1	0.00
29/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1172	1	1172	1	0.00
29/01/2021	2032 On 04-November-21			Bond Future	10.30	87.8551	10.2994	87.8551	0.00
29/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1700	2	1700	2	700.00
29/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13409	13	13409	13	0.00
29/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	9051	9	9051	9	0.00
29/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2784	3	2784	3	700.00
29/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8976	9	8976	9	0.00
29/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	9013	9	9013	9	0.00
29/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1448	1	1448	1	0.00
29/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1474	1	1474	1	0.00
29/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7504	8	7504	8	0.00
29/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	496	0	496	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1461	1	1461	1	0.00
29/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5531	6	5531	6	0.00
29/01/2021	2033 On 04-February-21			Bond Future	100.26	100.2623	100.2636	100.2623	1,258.00
29/01/2021	2033 On 06-May-21			Bond Future	100.07	100.0742	100.0750	100.0742	8,634.00
29/01/2021	2033 On 05-August-21			Bond Future	101.17	101.1735	101.1740	101.1735	0.00
29/01/2021	2033 On 04-November-21			Bond Future	101.04	101.0382	101.0386	101.0382	0.00
29/01/2021	2037 On 04-February-21			Bond Future	10.71	83.5922	10.7090	83.5922	50,431.00
29/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	26	0	26	0	0.00
29/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7733	8	7733	8	23.00
29/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	155	0	155	0	240.00
29/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
29/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	23	0	23	0	0.00
29/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	20	0	20	0	0.00
29/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7333	7	7333	7	0.00
29/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16796	17	16796	17	0.00
29/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1231	1	1231	1	0.00
29/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	48	0	48	0	0.00
29/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	2471	2	2471	2	72.00
29/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	308	0	308	0	72.00
29/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
29/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	2997	3	2997	3	0.00
29/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	2930	3	2930	3	0.00
29/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7459	7	7459	7	0.00
29/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	240.00
29/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	1689	2	1689	2	0.00
29/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	2863	3	2863	3	0.00
29/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
29/01/2021	2037 On 06-May-21			Bond Future	10.92	84.4278	10.9222	84.4278	125,697.00
29/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9388	10	9388	10	0.00
29/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9295	10	9295	10	0.00
29/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9342	10	9342	10	0.00
29/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	472	1	472	1	0.00
29/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	487	1	487	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
29/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	479	1	479	1	0.00
29/01/2021	2037 On 05-August-21			Bond Future	11.14	81.0790	11.1433	81.0790	0.00
29/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8220	8	8220	8	0.00
29/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8298	9	8298	9	0.00
29/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8259	9	8259	9	0.00
29/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	1691	2	1691	2	0.00
29/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	1707	2	1707	2	0.00
29/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	1675	2	1675	2	0.00
29/01/2021	2037 On 04-November-21			Bond Future	11.36	81.9332	11.3596	81.9332	0.00
29/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9821	10	9821	10	0.00
29/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9858	10	9858	10	0.00
29/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9896	10	9896	10	0.00
29/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1731	2	1731	2	0.00
29/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1717	2	1717	2	0.00
29/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1744	2	1744	2	0.00
29/01/2021	2038 On 04-February-21			Bond Future	112.95	112.8716	112.9487	112.8716	5,081.00
29/01/2021	2038 On 06-May-21			Bond Future	114.11	114.0281	114.1053	114.0281	6,799.00
29/01/2021	2038 On 05-August-21			Bond Future	113.64	113.5585	113.6364	113.5585	0.00
29/01/2021	2038 On 04-November-21			Bond Future	114.86	114.7812	114.8596	114.7812	0.00
29/01/2021	2040 On 04-February-21			Bond Future	10.83	85.7392	10.8287	85.7392	51,833.00
29/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	22	0	22	0	0.00
29/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	19	0	19	0	0.00
29/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	2	0	2	0	500.00
29/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4982	5	4982	5	0.00
29/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	0	0	0	0	800.00
29/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	6057	6	6057	6	0.00
29/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	25	0	25	0	0.00
29/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
29/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
29/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	5626	6	5626	6	0.00
29/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9660	10	9660	10	0.00
29/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	2985	3	2985	3	0.00
29/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10331	10	10331	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
29/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	0	0	0	0	800.00
29/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	2	0	2	0	500.00
29/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3128	3	3128	3	0.00
29/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4318	4	4318	4	0.00
29/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	3056	3	3056	3	0.00
29/01/2021	2040 On 06-May-21			Bond Future	11.04	86.5963	11.0370	86.5963	75,434.00
29/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13983	14	13983	14	0.00
29/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9318	10	9318	10	0.00
29/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9270	9	9270	9	0.00
29/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2387	3	2387	3	300.00
29/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5293	5	5293	5	300.00
29/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9366	10	9366	10	0.00
29/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	584	1	584	1	0.00
29/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	1706	2	1706	2	0.00
29/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	3822	4	3822	4	0.00
29/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	601	1	601	1	0.00
29/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	592	1	592	1	0.00
29/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	125	0	125	0	300.00
29/01/2021	2040 On 05-August-21			Bond Future	11.25	83.0205	11.2529	83.0205	0.00
29/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5267	5	5267	5	900.00
29/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	19135	19	19135	19	0.00
29/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9181	9	9181	9	0.00
29/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3528	4	3528	4	900.00
29/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9139	9	9139	9	0.00
29/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9098	9	9098	9	0.00
29/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1590	2	1590	2	0.00
29/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	4891	5	4891	5	0.00
29/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1620	2	1620	2	0.00
29/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	119	0	119	0	900.00
29/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1605	2	1605	2	0.00
29/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3334	3	3334	3	0.00
29/01/2021	2040 On 04-November-21			Bond Future	11.46	83.8951	11.4638	83.8951	0.00
29/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10325	10	10325	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
29/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10285	10	10285	10	0.00
29/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10246	10	10246	10	0.00
29/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1835	2	1835	2	0.00
29/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1820	2	1820	2	0.00
29/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1806	2	1806	2	0.00
29/01/2021	2044 On 04-February-21			Bond Future	10.89	82.3491	10.8882	82.3491	16,828.00
29/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	4	0	4	0	0.00
29/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	3	0	3	0	0.00
29/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	1	0	1	0	0.00
29/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
29/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	5	0	5	0	0.00
29/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
29/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	515	1	515	1	0.00
29/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	3985	4	3985	4	0.00
29/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6424	6	6424	6	0.00
29/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	3909	4	3909	4	0.00
29/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	4447	4	4447	4	265.00
29/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9577	10	9577	10	0.00
29/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	858	1	858	1	265.00
29/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	3833	4	3833	4	0.00
29/01/2021	2044 On 06-May-21			Bond Future	11.09	83.1724	11.0883	83.1724	53,296.00
29/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9177	9	9177	9	0.00
29/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1886	2	1886	2	3,100.00
29/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4129	4	4129	4	3,100.00
29/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6604	7	6604	7	0.00
29/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3164	3	3164	3	0.00
29/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4338	5	4338	5	0.00
29/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6084	6	6084	6	0.00
29/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9416	10	9416	10	0.00
29/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9129	9	9129	9	0.00
29/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	9082	9	9082	9	0.00
29/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	656	1	656	1	0.00
29/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	647	1	647	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
29/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	592	1	592	1	3,100.00
29/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1479	2	1479	2	3,100.00
29/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2235	2	2235	2	3,100.00
29/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1318	1	1318	1	0.00
29/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2358	2	2358	2	0.00
29/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	637	1	637	1	0.00
29/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3083	3	3083	3	3,100.00
29/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	4641	5	4641	5	0.00
29/01/2021	2044 On 05-August-21			Bond Future	11.30	79.6849	11.2955	79.6849	0.00
29/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9444	10	9444	10	0.00
29/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9485	10	9485	10	0.00
29/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9526	10	9526	10	0.00
29/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1504	2	1504	2	0.00
29/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1518	2	1518	2	0.00
29/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1533	2	1533	2	0.00
29/01/2021	2044 On 04-November-21			Bond Future	11.50	80.5244	11.4976	80.5244	0.00
29/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	10128	10	10128	10	0.00
29/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	10167	10	10167	10	0.00
29/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10205	10	10205	10	0.00
29/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	1882	2	1882	2	0.00
29/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	1896	2	1896	2	0.00
29/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	1912	2	1912	2	0.00
29/01/2021	2046 On 04-February-21			Bond Future	102.19	102.1842	102.1855	102.1842	14,486.00
29/01/2021	2046 On 06-May-21			Bond Future	101.44	101.4411	101.4419	101.4411	14,893.00
29/01/2021	2046 On 05-August-21			Bond Future	102.56	102.5556	102.5563	102.5556	0.00
29/01/2021	2046 On 04-November-21			Bond Future	101.85	101.8522	101.8529	101.8522	0.00
29/01/2021	2050 On 04-February-21			Bond Future	103.46	103.0780	103.4643	103.0780	9,857.00
29/01/2021	2050 On 06-May-21			Bond Future	104.52	104.1340	104.5238	104.1340	9,961.00
29/01/2021	2050 On 05-August-21			Bond Future	103.74	103.3499	103.7437	103.3499	0.00
29/01/2021	2050 On 04-November-21			Bond Future	104.86	104.4626	104.8605	104.4626	0.00
29/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	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
29/01/2021	AL37 On 04-February-21			Index Future	791.77	790.8280	791.7680	790.8280	0.00
29/01/2021	AL37 On 06-May-21			Index Future	799.68	798.7330	799.6790	798.7330	0.00
29/01/2021	AL37 On 05-August-21			Index Future	808.17	807.2200	808.1730	807.2200	0.00
29/01/2021	AL37 On 04-November-21			Index Future	816.77	815.8090	816.7720	815.8090	0.00
29/01/2021	AL7T On 04-February-21			Index Future	874.12	872.8990	874.1240	872.8990	0.00
29/01/2021	AL7T On 06-May-21			Index Future	882.86	881.6250	882.8570	881.6250	0.00
29/01/2021	AL7T On 05-August-21			Index Future	892.24	890.9920	892.2350	890.9920	0.00
29/01/2021	AL7T On 04-November-21			Index Future	901.73	900.4730	901.7290	900.4730	0.00
29/01/2021	ALBI On 04-February-21			Index Future	764.85	764.7400	764.8460	764.7400	83.00
29/01/2021	ALBI On 06-May-21			Index Future	772.49	772.3850	772.4870	772.3850	270.00
29/01/2021	ALBI On 05-August-21			Index Future	780.69	780.5910	780.6930	780.5910	0.00
29/01/2021	ALBI On 04-November-21			Index Future	789.00	788.8970	788.9990	788.8970	0.00
29/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	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
29/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2021	ES33 On 04-February-21			Bond Future	11.36	77.5534	11.3574	77.5534	0.00
29/01/2021	ES33 On 06-May-21			Bond Future	11.61	74.5552	11.6122	74.5552	350.00
29/01/2021	ES33 On 05-August-21			Bond Future	11.87	75.3562	11.8729	75.3562	0.00
29/01/2021	ES33 On 04-November-21			Bond Future	12.14	72.3759	12.1439	72.3759	0.00
29/01/2021	ES42 On 04-February-21			Bond Future	11.86	76.6057	11.8613	76.6057	0.00
29/01/2021	ES42 On 06-May-21			Bond Future	12.11	73.1140	12.1081	73.1140	4,779.00
29/01/2021	ES42 On 05-August-21			Bond Future	12.35	73.9002	12.3545	73.9002	0.00
29/01/2021	ES42 On 04-November-21			Bond Future	12.61	70.4211	12.6122	70.4211	0.00
29/01/2021	GOVI On 04-February-21			GOVI	756.04	755.9010	756.0380	755.9010	28.00
29/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	50880	5	50880	5	0.00
29/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	50980	5	50980	5	0.00
29/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	50780	5	50780	5	0.00
29/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 06-May-21			GOVI	763.59	763.4570	763.5920	763.4570	949.00
29/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	849020	85	849020	85	0.00
29/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	849120	85	849120	85	0.00
29/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	849220	85	849220	85	0.00
29/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/01/2021	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
29/01/2021	GOVI On 05-August-21			GOVI	771.70	771.5690	771.7030	771.5690	0.00
29/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	525530	52	525530	52	0.00
29/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	525630	52	525630	52	0.00
29/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	525730	52	525730	52	0.00
29/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 04-November-21			GOVI	779.91	779.7790	779.9140	779.7790	0.00
29/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	514940	51	514940	51	0.00
29/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	515040	51	515040	51	0.00
29/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	515140	51	515140	51	0.00
29/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
29/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
29/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2021	IGOV On 04-February-21			Index Future	273.69	273.4470	273.6880	273.4470	120.00
29/01/2021	IGOV On 06-May-21			Index Future	276.49	276.2490	276.4910	276.2490	892.00
29/01/2021	IGOV On 05-August-21			Index Future	279.50	279.2510	279.4950	279.2510	0.00
29/01/2021	IGOV On 04-November-21			Index Future	282.54	282.2890	282.5360	282.2890	0.00
29/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
29/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4200	90.4200	90.4200	0.00
29/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.35	89.3600	89.3500	89.3600	0.00
29/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.58	90.6100	90.5800	90.6100	51.00
29/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.98	90.0200	89.9800	90.0200	0.00
29/01/2021	IS05 On 21-June-22			Interest Rate Swap	90.04	90.0900	90.0400	90.0900	0.00
29/01/2021	IS05 On 20-September-22			Interest Rate Swap	93.13	93.1800	93.1300	93.1800	0.00
29/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.56	93.6200	93.5600	93.6200	0.00
29/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.88	85.9400	85.8800	85.9400	0.00
29/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.33	91.4100	91.3300	91.4100	0.00
29/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.92	78.0800	77.9200	78.0800	0.00
29/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.33	74.4800	74.3300	74.4800	0.00
29/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.62	72.7700	72.6200	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
29/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.52	74.6700	74.5200	74.6700	0.00
29/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.46	78.6000	78.4600	78.6000	0.00
29/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.87	77.0100	76.8700	77.0100	0.00
29/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.86	79.0200	78.8600	79.0200	0.00
29/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.64	84.8100	84.6400	84.8100	0.00
29/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.99	85.1600	84.9900	85.1600	0.00
29/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.92	78.0900	77.9200	78.0900	0.00
29/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.84	85.9800	85.8400	85.9800	0.00
29/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.64	96.3550	3.6350	96.3550	0.00
29/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.64	96.3550	3.6350	96.3550	0.00
29/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.56	96.4200	3.5600	96.4200	0.00
29/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.55	96.4200	3.5500	96.4200	0.00
29/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.54	96.4250	3.5350	96.4250	0.00
29/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.54	96.4200	3.5400	96.4200	0.00
29/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.57	96.3700	3.5700	96.3700	30,000.00
29/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.76	96.1750	3.7550	96.1750	0.00
29/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.84	96.0900	3.8400	96.0900	0.00
29/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.09	95.8550	4.0900	95.8550	20,001.00
29/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.18	95.7650	4.1750	95.7650	0.00
29/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.43	95.5200	4.4300	95.5200	0.00
29/01/2021	R023 On 04-February-21			Bond Future	4.64	109.5598	4.6376	109.5598	11,572.00
29/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3335	3	3335	3	0.00
29/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3316	3	3316	3	0.00
29/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3354	3	3354	3	0.00
29/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R023 On 06-May-21			Bond Future	4.72	106.7494	4.7248	106.7494	35,856.00
29/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	4882	5	4882	5	0.00
29/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	4865	5	4865	5	0.00
29/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	4899	5	4899	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
29/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R023 On 05-August-21			Bond Future	4.80	107.8959	4.7951	107.8959	0.00
29/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1014	1	1014	1	0.00
29/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1002	1	1002	1	0.00
29/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	990	1	990	1	0.00
29/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	239	0	239	0	0.00
29/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	236	0	236	0	0.00
29/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	233	0	233	0	0.00
29/01/2021	R023 On 04-November-21			Bond Future	4.90	105.1256	4.8990	105.1256	0.00
29/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	520	1	520	1	0.00
29/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	512	1	512	1	0.00
29/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	505	1	505	1	0.00
29/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	504	0	504	0	0.00
29/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	498	0	498	0	0.00
29/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	493	0	493	0	0.00
29/01/2021	R035 On 04-February-21			Bond Future	10.45	92.5427	10.4548	92.5427	37,339.00
29/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	28	0	28	0	0.00
29/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	66	0	66	0	0.00
29/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	25	0	25	0	0.00
29/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	23	0	23	0	0.00
29/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4402	4	4402	4	0.00
29/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	3	0	3	0	650.00
29/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	2851	3	2851	3	0.00
29/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2201	2	2201	2	650.00
29/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	2784	3	2784	3	0.00
29/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	2717	3	2717	3	0.00
29/01/2021	R035 On 06-May-21			Bond Future	10.67	88.9953	10.6672	88.9953	96,603.00
29/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4280	5	4280	5	0.00
29/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10292	10	10292	10	0.00
29/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8706	9	8706	9	0.00
29/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10341	10	10341	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
29/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4698	5	4698	5	600.00
29/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	13026	13	13026	13	0.00
29/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2036	2	2036	2	600.00
29/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3357	4	3357	4	1,650.00
29/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5440	6	5440	6	0.00
29/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2483	3	2483	3	0.00
29/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1172	1	1172	1	500.00
29/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6496	7	6496	7	0.00
29/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12343	12	12343	12	0.00
29/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1609	2	1609	2	793.00
29/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10389	11	10389	11	0.00
29/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	330	0	330	0	0.00
29/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	325	0	325	0	0.00
29/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	159	0	159	0	1,650.00
29/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	4438	5	4438	5	0.00
29/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1048	1	1048	1	1,650.00
29/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	123	0	123	0	600.00
29/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	3790	4	3790	4	0.00
29/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3246	3	3246	3	500.00
29/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5301	5	5301	5	0.00
29/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1362	2	1362	2	793.00
29/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	319	0	319	0	0.00
29/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	2440	3	2440	3	0.00
29/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	559	1	559	1	793.00
29/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	1854	2	1854	2	500.00
29/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	1655	2	1655	2	0.00
29/01/2021	R035 On 05-August-21			Bond Future	10.89	89.9512	10.8855	89.9512	0.00
29/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3591	4	3591	4	0.00
29/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
29/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1651	2	1651	2	100.00
29/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5707	6	5707	6	0.00
29/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	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
29/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48226	48	48226	48	0.00
29/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	2744	3	2744	3	100.00
29/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48459	48	48459	48	0.00
29/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48343	48	48343	48	0.00
29/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4320	4	4320	4	100.00
29/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7340	7	7340	7	0.00
29/01/2021	R035 On 04-November-21			Bond Future	11.11	86.4249	11.1109	86.4249	0.00
29/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14921	15	14921	15	0.00
29/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2165	2	2165	2	782.00
29/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6789	7	6789	7	0.00
29/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9662	10	9662	10	0.00
29/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9700	10	9700	10	0.00
29/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3110	3	3110	3	400.00
29/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4437	4	4437	4	0.00
29/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9739	10	9739	10	0.00
29/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1931	2	1931	2	400.00
29/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3025	3	3025	3	782.00
29/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1704	2	1704	2	0.00
29/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4626	5	4626	5	782.00
29/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	7783	8	7783	8	0.00
29/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8288	8	8288	8	0.00
29/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6177	6	6177	6	0.00
29/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1719	2	1719	2	0.00
29/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1733	2	1733	2	0.00
29/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	528	1	528	1	400.00
29/01/2021	R186 On 04-February-21			Bond Future	6.68	119.5626	6.6804	119.5626	38,893.00
29/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3238	3	3238	3	0.00
29/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6764	7	6764	7	0.00
29/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7599	7	7599	7	0.00
29/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7550	7	7550	7	0.00
29/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7501	7	7501	7	0.00
29/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	0	0	0	0	0.00
29/01/2021	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
29/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R186 On 06-May-21			Bond Future	6.84	120.7578	6.8350	120.7578	99,202.00
29/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3063	3	3063	3	0.00
29/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18015	18	18015	18	0.00
29/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17974	18	17974	18	0.00
29/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17933	18	17933	18	0.00
29/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
29/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	735	1	735	1	15,177.00
29/01/2021	R186 On 05-August-21			Bond Future	6.99	116.7740	6.9895	116.7740	0.00
29/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7812	8	7812	8	0.00
29/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7772	8	7772	8	0.00
29/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7732	8	7732	8	0.00
29/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	235	0	235	0	0.00
29/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	231	0	231	0	0.00
29/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	227	0	227	0	0.00
29/01/2021	R186 On 04-November-21			Bond Future	7.15	118.0040	7.1546	118.0040	0.00
29/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5273	5	5273	5	0.00
29/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5205	5	5205	5	0.00
29/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5239	5	5239	5	0.00
29/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1005	1	1005	1	0.00
29/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1014	1	1014	1	0.00
29/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	995	1	995	1	0.00
29/01/2021	R197 On 04-February-21			Bond Future	319.26	319.2769	319.2556	319.2769	2,394.00
29/01/2021	R197 On 06-May-21			Bond Future	322.52	322.5479	322.5247	322.5479	2,079.00
29/01/2021	R197 On 05-August-21			Bond Future	318.06	318.0867	318.0623	318.0867	0.00
29/01/2021	R197 On 04-November-21			Bond Future	321.49	321.5113	321.4865	321.5113	0.00
29/01/2021	R202 On 04-February-21			Bond Future	221.13	221.1286	221.1312	221.1286	7,585.00
29/01/2021	R202 On 06-May-21			Bond Future	223.40	223.3940	223.3958	223.3940	7,977.00
29/01/2021	R202 On 05-August-21			Bond Future	221.60	221.5964	221.5974	221.5964	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
29/01/2021	R202 On 04-November-21			Bond Future	223.98	223.9822	223.9830	223.9822	0.00
29/01/2021	R209 On 04-February-21			Bond Future	10.36	71.2075	10.3628	71.2075	17,870.00
29/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	145	0	145	0	0.00
29/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	135	0	135	0	0.00
29/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	156	0	156	0	0.00
29/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	1585	2	1585	2	0.00
29/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	1684	2	1684	2	0.00
29/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	1634	2	1634	2	0.00
29/01/2021	R209 On 06-May-21			Bond Future	10.55	68.7803	10.5525	68.7803	28,174.00
29/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2773	3	2773	3	0.00
29/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6389	7	6389	7	0.00
29/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1844	2	1844	2	5,325.00
29/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5020	5	5020	5	0.00
29/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8962	9	8962	9	0.00
29/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2088	2	2088	2	1,000.00
29/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	879	1	879	1	8,200.00
29/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4088	4	4088	4	0.00
29/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1306	1	1306	1	0.00
29/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9003	9	9003	9	0.00
29/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8920	9	8920	9	0.00
29/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8879	9	8879	9	0.00
29/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	331	0	331	0	0.00
29/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	326	0	326	0	0.00
29/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	316	0	316	0	9,150.00
29/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1627	2	1627	2	3,500.00
29/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4531	5	4531	5	0.00
29/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	5636	6	5636	6	0.00
29/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	321	0	321	0	0.00
29/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1240	1	1240	1	9,150.00
29/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	826	1	826	1	3,750.00
29/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3584	4	3584	4	0.00
29/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2505	3	2505	3	6,250.00
29/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3245	3	3245	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
29/01/2021	R209 On 05-August-21			Bond Future	10.74	69.5194	10.7433	69.5194	0.00
29/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7070	7	7070	7	0.00
29/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7036	7	7036	7	0.00
29/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7104	7	7104	7	0.00
29/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1585	2	1585	2	0.00
29/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1615	2	1615	2	0.00
29/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1600	2	1600	2	0.00
29/01/2021	R209 On 04-November-21			Bond Future	10.94	67.1120	10.9392	67.1120	1,795.00
29/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1211	1	1211	1	3,750.00
29/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8051	8	8051	8	0.00
29/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2981	3	2981	3	0.00
29/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7480	8	7480	8	0.00
29/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8083	8	8083	8	0.00
29/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	8019	8	8019	8	0.00
29/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1839	2	1839	2	0.00
29/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2128	2	2128	2	5,500.00
29/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1853	2	1853	2	0.00
29/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1868	2	1868	2	0.00
29/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5396	5	5396	5	5,500.00
29/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9609	10	9609	10	0.00
29/01/2021	R210 On 04-February-21			Bond Future	196.25	196.0685	196.2546	196.0685	859.00
29/01/2021	R210 On 06-May-21			Bond Future	195.55	195.3639	195.5509	195.3639	1,183.00
29/01/2021	R210 On 05-August-21			Bond Future	197.70	197.5101	197.6986	197.5101	0.00
29/01/2021	R210 On 04-November-21			Bond Future	197.09	196.8965	197.0868	196.8965	0.00
29/01/2021	R212 On 04-February-21			Bond Future	170.34	170.3321	170.3351	170.3321	3,909.00
29/01/2021	R212 On 06-May-21			Bond Future	172.08	172.0772	172.0794	172.0772	3,375.00
29/01/2021	R212 On 05-August-21			Bond Future	171.64	171.6351	171.6367	171.6351	0.00
29/01/2021	R212 On 04-November-21			Bond Future	173.48	173.4829	173.4845	173.4829	0.00
29/01/2021	R213 On 04-February-21			Bond Future	9.25	88.5692	9.2484	88.5692	994.00
29/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1153	1	1153	1	0.00
29/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1110	1	1110	1	0.00
29/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1068	1	1068	1	0.00
29/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	248	0	248	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
29/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	232	0	232	0	0.00
29/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	218	0	218	0	0.00
29/01/2021	R213 On 06-May-21			Bond Future	9.44	85.9270	9.4395	85.9270	8,434.00
29/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12582	13	12582	13	0.00
29/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12537	13	12537	13	0.00
29/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12627	13	12627	13	0.00
29/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	38	0	38	0	0.00
29/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	40	0	40	0	0.00
29/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	39	0	39	0	0.00
29/01/2021	R213 On 05-August-21			Bond Future	9.64	86.8499	9.6351	86.8499	0.00
29/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7158	7	7158	7	0.00
29/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4759	5	4759	5	0.00
29/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7457	8	7457	8	0.00
29/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2402	3	2402	3	200.00
29/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7420	7	7420	7	0.00
29/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7382	7	7382	7	0.00
29/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1096	1	1096	1	0.00
29/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1084	1	1084	1	0.00
29/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2047	2	2047	2	200.00
29/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4042	4	4042	4	0.00
29/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1073	1	1073	1	0.00
29/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1170	1	1170	1	200.00
29/01/2021	R213 On 04-November-21			Bond Future	9.84	84.2360	9.8397	84.2360	0.00
29/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7849	8	7849	8	0.00
29/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7814	8	7814	8	0.00
29/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7884	8	7884	8	0.00
29/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1493	1	1493	1	0.00
29/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1480	1	1480	1	0.00
29/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1467	1	1467	1	0.00
29/01/2021	R214 On 04-February-21			Bond Future	10.74	68.2960	10.7380	68.2960	9,610.00
29/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	40	0	40	0	0.00
29/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	37	0	37	0	0.00
29/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	44	0	44	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
29/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2509	3	2509	3	0.00
29/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	2627	3	2627	3	0.00
29/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	2568	3	2568	3	0.00
29/01/2021	R214 On 06-May-21			Bond Future	10.92	65.7031	10.9231	65.7031	11,831.00
29/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7626	8	7626	8	0.00
29/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7587	8	7587	8	0.00
29/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7548	8	7548	8	0.00
29/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	628	1	628	1	0.00
29/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	619	1	619	1	0.00
29/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	611	1	611	1	0.00
29/01/2021	R214 On 05-August-21			Bond Future	11.11	66.4089	11.1121	66.4089	0.00
29/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6705	7	6705	7	0.00
29/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6737	7	6737	7	0.00
29/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6673	7	6673	7	0.00
29/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	1947	2	1947	2	0.00
29/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	1980	2	1980	2	0.00
29/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	1963	2	1963	2	0.00
29/01/2021	R214 On 04-November-21			Bond Future	11.31	63.8318	11.3058	63.8318	0.00
29/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7962	8	7962	8	0.00
29/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7931	8	7931	8	0.00
29/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7900	8	7900	8	0.00
29/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2124	2	2124	2	0.00
29/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2093	2	2093	2	0.00
29/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2109	2	2109	2	0.00
29/01/2021	R248 On 04-February-21			Bond Future	10.80	86.0608	10.8032	86.0608	89,265.00
29/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	55	0	55	0	0.00
29/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	678	1	678	1	2,140.00
29/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4853	5	4853	5	0.00
29/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
29/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	50	0	50	0	0.00
29/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	44	0	44	0	0.00
29/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	508	1	508	1	0.00
29/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	2635	3	2635	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
29/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	2563	3	2563	3	0.00
29/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	3	0	3	0	0.00
29/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	900	1	900	1	0.00
29/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	7994	8	7994	8	0.00
29/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	2491	2	2491	2	0.00
29/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	701	1	701	1	0.00
29/01/2021	R248 On 06-May-21			Bond Future	10.99	82.5116	10.9910	82.5116	114,310.00
29/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9372	10	9372	10	0.00
29/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9323	10	9323	10	0.00
29/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9421	10	9421	10	0.00
29/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	615	1	615	1	0.00
29/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	633	1	633	1	0.00
29/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	624	1	624	1	0.00
29/01/2021	R248 On 05-August-21			Bond Future	11.18	83.3979	11.1834	83.3979	0.00
29/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9787	10	9787	10	0.00
29/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9744	10	9744	10	0.00
29/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9829	10	9829	10	0.00
29/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1491	2	1491	2	0.00
29/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1477	2	1477	2	0.00
29/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1463	2	1463	2	0.00
29/01/2021	R248 On 04-November-21			Bond Future	11.38	79.8656	11.3806	79.8656	0.00
29/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10533	11	10533	11	0.00
29/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10572	11	10572	11	0.00
29/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10612	11	10612	11	0.00
29/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1765	2	1765	2	0.00
29/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1779	2	1779	2	0.00
29/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1794	2	1794	2	0.00