



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 WEEKLY STATISTICS REPORT

FROM: 01/12/2021 TO: 01/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	2025 On 03-February-22			Bond Future	154.07	154.1455	154.0673	154.1455	5,416.00
01/12/2021	2025 On 05-May-22			Bond Future	155.94	156.0230	155.9420	156.0230	164.00
01/12/2021	2025 On 04-August-22			Bond Future	156.29	156.3744	156.2914	156.3744	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
01/12/2021	2025 On 03-November-22			Bond Future	158.29	158.3700	158.2852	158.3700	0.00
01/12/2021	2029 On 03-February-22			Bond Future	112.38	112.3578	112.3769	112.3578	2,806.00
01/12/2021	2029 On 05-May-22			Bond Future	112.55	112.5287	112.5468	112.5287	186.00
01/12/2021	2029 On 04-August-22			Bond Future	113.96	113.9436	113.9614	113.9436	0.00
01/12/2021	2029 On 03-November-22			Bond Future	114.19	114.1753	114.1926	114.1753	0.00
01/12/2021	2030 On 03-February-22			Bond Future	9.91	89.7884	89.8008	89.7884	83,835.00
01/12/2021	2030 On 03-February-22	8,80	Call	Bond Future	43	0	0	0	0.00
01/12/2021	2030 On 03-February-22	9,90	Call	Bond Future	1322	1	1	1	0.00
01/12/2021	2030 On 03-February-22	10,85	Call	Bond Future	4780	5	5	5	0.00
01/12/2021	2030 On 03-February-22	9,60	Call	Bond Future	675	1	1	1	1,000.00
01/12/2021	2030 On 03-February-22	9,78	Call	Bond Future	1034	1	1	1	0.00
01/12/2021	2030 On 03-February-22	9,44	Call	Bond Future	435	0	0	0	0.00
01/12/2021	2030 On 03-February-22	9,43	Call	Bond Future	422	0	0	0	0.00
01/12/2021	2030 On 03-February-22	8,39	Call	Bond Future	7	0	0	0	101.00
01/12/2021	2030 On 03-February-22	8,85	Call	Bond Future	53	0	0	0	1,000.00
01/12/2021	2030 On 03-February-22	9,80	Call	Bond Future	1079	1	1	1	950.00
01/12/2021	2030 On 03-February-22	9,45	Call	Bond Future	448	0	0	0	0.00
01/12/2021	2030 On 03-February-22	9,40	Call	Bond Future	386	0	0	0	0.00
01/12/2021	2030 On 03-February-22	9,10	Call	Bond Future	138	0	0	0	0.00
01/12/2021	2030 On 03-February-22	9,35	Call	Bond Future	331	0	0	0	0.00
01/12/2021	2030 On 03-February-22	9,20	Call	Bond Future	201	0	0	0	950.00
01/12/2021	2030 On 03-February-22	9,20	Put	Bond Future	3894	4	4	4	0.00
01/12/2021	2030 On 03-February-22	9,35	Put	Bond Future	3230	3	3	3	101.00
01/12/2021	2030 On 03-February-22	9,10	Put	Bond Future	4366	4	4	4	0.00
01/12/2021	2030 On 03-February-22	9,40	Put	Bond Future	3022	3	3	3	0.00
01/12/2021	2030 On 03-February-22	9,45	Put	Bond Future	2821	3	3	3	0.00
01/12/2021	2030 On 03-February-22	9,80	Put	Bond Future	1646	2	2	2	0.00
01/12/2021	2030 On 03-February-22	9,90	Put	Bond Future	1380	1	1	1	8,000.00
01/12/2021	2030 On 03-February-22	8,85	Put	Bond Future	5634	6	6	6	0.00
01/12/2021	2030 On 03-February-22	8,39	Put	Bond Future	8145	8	8	8	0.00
01/12/2021	2030 On 03-February-22	8,80	Put	Bond Future	5898	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	2030 On 03-February-22	9,43	Put	Bond Future	2901	3	3	3	0.00
01/12/2021	2030 On 03-February-22	9,44	Put	Bond Future	2861	3	3	3	0.00
01/12/2021	2030 On 03-February-22	9,78	Put	Bond Future	1703	2	2	2	101.00
01/12/2021	2030 On 03-February-22	9,60	Put	Bond Future	2268	2	2	2	0.00
01/12/2021	2030 On 03-February-22	10,85	Put	Bond Future	191	0	0	0	1,000.00
01/12/2021	2030 On 05-May-22			Bond Future	10.14	90.8607	90.8722	90.8607	14,757.00
01/12/2021	2030 On 05-May-22	11,04	Call	Bond Future	4960	5	5	5	0.00
01/12/2021	2030 On 05-May-22	10,19	Call	Bond Future	2196	2	2	2	0.00
01/12/2021	2030 On 05-May-22	8,81	Call	Bond Future	209	0	0	0	200.00
01/12/2021	2030 On 05-May-22	8,89	Call	Bond Future	246	0	0	0	1,800.00
01/12/2021	2030 On 05-May-22	9,35	Call	Bond Future	596	1	1	1	0.00
01/12/2021	2030 On 05-May-22	7,73	Call	Bond Future	14	0	0	0	200.00
01/12/2021	2030 On 05-May-22	10,20	Call	Bond Future	2222	2	2	2	0.00
01/12/2021	2030 On 05-May-22	10,21	Call	Bond Future	2248	2	2	2	0.00
01/12/2021	2030 On 05-May-22	9,95	Call	Bond Future	1617	2	2	2	0.00
01/12/2021	2030 On 05-May-22	8,14	Call	Bond Future	45	0	0	0	1,800.00
01/12/2021	2030 On 05-May-22	8,47	Call	Bond Future	100	0	0	0	1,073.00
01/12/2021	2030 On 05-May-22	8,14	Put	Bond Future	10549	11	11	11	0.00
01/12/2021	2030 On 05-May-22	8,81	Put	Bond Future	7032	7	7	7	0.00
01/12/2021	2030 On 05-May-22	8,89	Put	Bond Future	6641	7	7	7	0.00
01/12/2021	2030 On 05-May-22	10,21	Put	Bond Future	1922	2	2	2	0.00
01/12/2021	2030 On 05-May-22	10,20	Put	Bond Future	1944	2	2	2	200.00
01/12/2021	2030 On 05-May-22	7,73	Put	Bond Future	12860	13	13	13	0.00
01/12/2021	2030 On 05-May-22	8,47	Put	Bond Future	8769	9	9	9	0.00
01/12/2021	2030 On 05-May-22	9,35	Put	Bond Future	4577	5	5	5	1,073.00
01/12/2021	2030 On 05-May-22	10,19	Put	Bond Future	1967	2	2	2	0.00
01/12/2021	2030 On 05-May-22	11,04	Put	Bond Future	717	1	1	1	1,800.00
01/12/2021	2030 On 05-May-22	9,95	Put	Bond Future	2566	3	3	3	1,073.00
01/12/2021	2030 On 04-August-22			Bond Future	10.39	87.9277	87.9388	87.9277	0.00
01/12/2021	2030 On 04-August-22	9,05	Call	Bond Future	434	0	0	0	800.00
01/12/2021	2030 On 04-August-22	9,54	Call	Bond Future	880	1	1	1	0.00
01/12/2021	2030 On 04-August-22	8,30	Call	Bond Future	119	0	0	0	800.00
01/12/2021	2030 On 04-August-22	9,55	Call	Bond Future	894	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	2030 On 04-August-22	9,56	Call	Bond Future	907	1	1	1	0.00
01/12/2021	2030 On 04-August-22	10,95	Call	Bond Future	4077	4	4	4	0.00
01/12/2021	2030 On 04-August-22	10,95	Put	Bond Future	1506	2	2	2	800.00
01/12/2021	2030 On 04-August-22	9,56	Put	Bond Future	4937	5	5	5	0.00
01/12/2021	2030 On 04-August-22	9,55	Put	Bond Future	4973	5	5	5	0.00
01/12/2021	2030 On 04-August-22	8,30	Put	Bond Future	10703	11	11	11	0.00
01/12/2021	2030 On 04-August-22	9,54	Put	Bond Future	5010	5	5	5	0.00
01/12/2021	2030 On 04-August-22	9,05	Put	Bond Future	7048	7	7	7	0.00
01/12/2021	2030 On 03-November-22			Bond Future	10.63	89.0801	89.0909	89.0801	0.00
01/12/2021	2030 On 03-November-22	10,09	Call	Bond Future	1746	2	2	2	0.00
01/12/2021	2030 On 03-November-22	10,08	Call	Bond Future	1728	2	2	2	0.00
01/12/2021	2030 On 03-November-22	10,10	Call	Bond Future	1765	2	2	2	0.00
01/12/2021	2030 On 03-November-22	10,10	Put	Bond Future	4231	4	4	4	0.00
01/12/2021	2030 On 03-November-22	10,08	Put	Bond Future	4288	4	4	4	0.00
01/12/2021	2030 On 03-November-22	10,09	Put	Bond Future	4259	4	4	4	0.00
01/12/2021	2032 On 03-February-22			Bond Future	10.37	89.7423	89.8123	89.7423	113,417.00
01/12/2021	2032 On 03-February-22	8,91	Call	Bond Future	6	0	0	0	198.00
01/12/2021	2032 On 03-February-22	9,14	Call	Bond Future	19	0	0	0	97.00
01/12/2021	2032 On 03-February-22	9,57	Call	Bond Future	120	0	0	0	0.00
01/12/2021	2032 On 03-February-22	10,95	Call	Bond Future	3614	4	4	4	0.00
01/12/2021	2032 On 03-February-22	10,90	Call	Bond Future	3397	3	3	3	0.00
01/12/2021	2032 On 03-February-22	10,45	Call	Bond Future	1696	2	2	2	0.00
01/12/2021	2032 On 03-February-22	10,35	Call	Bond Future	1394	1	1	1	0.00
01/12/2021	2032 On 03-February-22	9,90	Call	Bond Future	426	0	0	0	900.00
01/12/2021	2032 On 03-February-22	10,14	Call	Bond Future	858	1	1	1	0.00
01/12/2021	2032 On 03-February-22	10,44	Call	Bond Future	1664	2	2	2	0.00
01/12/2021	2032 On 03-February-22	9,62	Call	Bond Future	149	0	0	0	210.00
01/12/2021	2032 On 03-February-22	10,53	Call	Bond Future	1959	2	2	2	0.00
01/12/2021	2032 On 03-February-22	10,42	Call	Bond Future	1602	2	2	2	0.00
01/12/2021	2032 On 03-February-22	10,43	Call	Bond Future	1633	2	2	2	0.00
01/12/2021	2032 On 03-February-22	9,81	Call	Bond Future	314	0	0	0	0.00
01/12/2021	2032 On 03-February-22	9,67	Call	Bond Future	184	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
01/12/2021	2032 On 03-February-22	9,58	Call	Bond Future	126	0	0	0	400.00
01/12/2021	2032 On 03-February-22	11,13	Call	Bond Future	4423	4	4	4	0.00
01/12/2021	2032 On 03-February-22	10,65	Call	Bond Future	2387	2	2	2	0.00
01/12/2021	2032 On 03-February-22	10,66	Call	Bond Future	2425	2	2	2	0.00
01/12/2021	2032 On 03-February-22	10,66	Put	Bond Future	839	1	1	1	97.00
01/12/2021	2032 On 03-February-22	10,45	Put	Bond Future	1273	1	1	1	198.00
01/12/2021	2032 On 03-February-22	10,65	Put	Bond Future	856	1	1	1	0.00
01/12/2021	2032 On 03-February-22	11,13	Put	Bond Future	310	0	0	0	210.00
01/12/2021	2032 On 03-February-22	8,91	Put	Bond Future	8798	9	9	9	0.00
01/12/2021	2032 On 03-February-22	9,58	Put	Bond Future	4755	5	5	5	0.00
01/12/2021	2032 On 03-February-22	9,81	Put	Bond Future	3570	4	4	4	198.00
01/12/2021	2032 On 03-February-22	9,90	Put	Bond Future	3153	3	3	3	900.00
01/12/2021	2032 On 03-February-22	10,43	Put	Bond Future	1322	1	1	1	0.00
01/12/2021	2032 On 03-February-22	10,42	Put	Bond Future	1347	1	1	1	0.00
01/12/2021	2032 On 03-February-22	10,53	Put	Bond Future	1091	1	1	1	210.00
01/12/2021	2032 On 03-February-22	10,35	Put	Bond Future	1532	2	2	2	400.00
01/12/2021	2032 On 03-February-22	9,62	Put	Bond Future	4538	5	5	5	0.00
01/12/2021	2032 On 03-February-22	10,44	Put	Bond Future	1297	1	1	1	0.00
01/12/2021	2032 On 03-February-22	10,14	Put	Bond Future	2191	2	2	2	97.00
01/12/2021	2032 On 03-February-22	10,90	Put	Bond Future	507	1	1	1	900.00
01/12/2021	2032 On 03-February-22	10,95	Put	Bond Future	456	0	0	0	400.00
01/12/2021	2032 On 03-February-22	9,57	Put	Bond Future	4810	5	5	5	0.00
01/12/2021	2032 On 03-February-22	9,14	Put	Bond Future	7354	7	7	7	0.00
01/12/2021	2032 On 03-February-22	9,67	Put	Bond Future	4273	4	4	4	0.00
01/12/2021	2032 On 05-May-22			Bond Future	10.59	86.6670	86.7367	86.6670	20,406.00
01/12/2021	2032 On 05-May-22	11,02	Call	Bond Future	3620	4	4	4	0.00
01/12/2021	2032 On 05-May-22	11,04	Call	Bond Future	3693	4	4	4	0.00
01/12/2021	2032 On 05-May-22	10,29	Call	Bond Future	1442	1	1	1	993.00
01/12/2021	2032 On 05-May-22	9,58	Call	Bond Future	341	0	0	0	780.00
01/12/2021	2032 On 05-May-22	10,18	Call	Bond Future	1196	1	1	1	780.00
01/12/2021	2032 On 05-May-22	11,03	Call	Bond Future	3656	4	4	4	0.00
01/12/2021	2032 On 05-May-22	11,18	Call	Bond Future	4221	4	4	4	0.00
01/12/2021	2032 On 05-May-22	10,98	Call	Bond Future	3476	3	3	3	0.00

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01/12/2021	2032 On 05-May-22	10,98	Put	Bond Future	1397	1	1	1	993.00
01/12/2021	2032 On 05-May-22	11,18	Put	Bond Future	1095	1	1	1	780.00
01/12/2021	2032 On 05-May-22	11,02	Put	Bond Future	1330	1	1	1	0.00
01/12/2021	2032 On 05-May-22	11,03	Put	Bond Future	1314	1	1	1	0.00
01/12/2021	2032 On 05-May-22	10,29	Put	Bond Future	3113	3	3	3	0.00
01/12/2021	2032 On 05-May-22	10,18	Put	Bond Future	3485	4	3	4	0.00
01/12/2021	2032 On 05-May-22	9,58	Put	Bond Future	6109	6	6	6	0.00
01/12/2021	2032 On 05-May-22	11,04	Put	Bond Future	1298	1	1	1	0.00
01/12/2021	2032 On 04-August-22			Bond Future	10.82	87.6858	87.7560	87.6858	0.00
01/12/2021	2032 On 04-August-22	11,60	Call	Bond Future	5272	5	5	5	0.00
01/12/2021	2032 On 04-August-22	11,89	Call	Bond Future	6392	6	6	6	0.00
01/12/2021	2032 On 04-August-22	10,20	Call	Bond Future	1232	1	1	1	0.00
01/12/2021	2032 On 04-August-22	10,21	Call	Bond Future	1251	1	1	1	0.00
01/12/2021	2032 On 04-August-22	9,72	Call	Bond Future	577	1	1	1	800.00
01/12/2021	2032 On 04-August-22	10,22	Call	Bond Future	1270	1	1	1	0.00
01/12/2021	2032 On 04-August-22	8,97	Call	Bond Future	142	0	0	0	800.00
01/12/2021	2032 On 04-August-22	8,97	Put	Bond Future	10714	11	11	11	0.00
01/12/2021	2032 On 04-August-22	10,21	Put	Bond Future	4554	5	5	5	0.00
01/12/2021	2032 On 04-August-22	9,72	Put	Bond Future	6663	7	7	7	0.00
01/12/2021	2032 On 04-August-22	10,20	Put	Bond Future	4591	5	5	5	0.00
01/12/2021	2032 On 04-August-22	10,22	Put	Bond Future	4518	5	5	5	0.00
01/12/2021	2032 On 04-August-22	11,89	Put	Bond Future	976	1	1	1	0.00
01/12/2021	2032 On 04-August-22	11,60	Put	Bond Future	1277	1	1	1	800.00
01/12/2021	2032 On 03-November-22			Bond Future	11.05	84.6895	84.7601	84.6895	0.00
01/12/2021	2032 On 03-November-22	10,66	Call	Bond Future	2166	2	2	2	0.00
01/12/2021	2032 On 03-November-22	10,66	Put	Bond Future	4188	4	4	4	0.00
01/12/2021	2033 On 03-February-22			Bond Future	108.15	108.3367	108.1480	108.3367	7,393.00
01/12/2021	2033 On 05-May-22			Bond Future	108.18	108.3769	108.1847	108.3769	2,121.00
01/12/2021	2033 On 04-August-22			Bond Future	109.54	109.7395	109.5444	109.7395	0.00
01/12/2021	2033 On 03-November-22			Bond Future	109.64	109.8371	109.6388	109.8371	0.00
01/12/2021	2037 On 03-February-22			Bond Future	10.93	82.3411	82.4811	82.3411	118,596.00

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01/12/2021	2037 On 03-February-22	11,47	Call	Bond Future	3887	4	4	4	0.00
01/12/2021	2037 On 03-February-22	11,45	Call	Bond Future	3792	4	4	4	0.00
01/12/2021	2037 On 03-February-22	11,46	Call	Bond Future	3839	4	4	4	0.00
01/12/2021	2037 On 03-February-22	11,47	Put	Bond Future	567	1	1	1	0.00
01/12/2021	2037 On 03-February-22	11,45	Put	Bond Future	591	1	1	1	0.00
01/12/2021	2037 On 03-February-22	11,46	Put	Bond Future	579	1	1	1	0.00
01/12/2021	2037 On 05-May-22			Bond Future	11.13	83.3247	83.4653	83.3247	11,855.00
01/12/2021	2037 On 05-May-22	11,84	Call	Bond Future	5284	5	5	5	0.00
01/12/2021	2037 On 05-May-22	11,82	Call	Bond Future	5196	5	5	5	0.00
01/12/2021	2037 On 05-May-22	11,83	Call	Bond Future	5240	5	5	5	0.00
01/12/2021	2037 On 05-May-22	11,84	Put	Bond Future	1088	1	1	1	0.00
01/12/2021	2037 On 05-May-22	11,82	Put	Bond Future	1113	1	1	1	0.00
01/12/2021	2037 On 05-May-22	11,83	Put	Bond Future	1101	1	1	1	0.00
01/12/2021	2037 On 04-August-22			Bond Future	11.34	80.0488	80.1907	80.0488	0.00
01/12/2021	2037 On 04-August-22	10,91	Call	Bond Future	1821	2	2	2	0.00
01/12/2021	2037 On 04-August-22	11,21	Call	Bond Future	2635	3	3	3	1,050.00
01/12/2021	2037 On 04-August-22	10,10	Call	Bond Future	507	0	1	0	50.00
01/12/2021	2037 On 04-August-22	11,42	Call	Bond Future	3284	3	3	3	0.00
01/12/2021	2037 On 04-August-22	11,95	Call	Bond Future	5204	5	5	5	0.00
01/12/2021	2037 On 04-August-22	10,89	Call	Bond Future	1772	2	2	2	0.00
01/12/2021	2037 On 04-August-22	10,90	Call	Bond Future	1796	2	2	2	0.00
01/12/2021	2037 On 04-August-22	10,89	Put	Bond Future	4542	5	5	5	0.00
01/12/2021	2037 On 04-August-22	11,95	Put	Bond Future	1702	2	2	2	1,050.00
01/12/2021	2037 On 04-August-22	10,91	Put	Bond Future	4466	5	4	5	0.00
01/12/2021	2037 On 04-August-22	11,42	Put	Bond Future	2826	3	3	3	50.00
01/12/2021	2037 On 04-August-22	10,10	Put	Bond Future	8459	9	8	9	0.00
01/12/2021	2037 On 04-August-22	10,90	Put	Bond Future	4504	5	5	5	50.00
01/12/2021	2037 On 04-August-22	11,21	Put	Bond Future	3433	4	3	4	0.00
01/12/2021	2037 On 03-November-22			Bond Future	11.55	81.1023	81.2456	81.1023	0.00
01/12/2021	2037 On 03-November-22	11,30	Call	Bond Future	2826	3	3	3	0.00
01/12/2021	2037 On 03-November-22	11,32	Call	Bond Future	2881	3	3	3	0.00
01/12/2021	2037 On 03-November-22	11,31	Call	Bond Future	2853	3	3	3	0.00
01/12/2021	2037 On 03-November-22	11,31	Put	Bond Future	4236	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	2037 On 03-November-22	11,30	Put	Bond Future	4268	4	4	4	0.00
01/12/2021	2037 On 03-November-22	11,32	Put	Bond Future	4204	4	4	4	0.00
01/12/2021	2038 On 03-February-22			Bond Future	120.37	120.8949	120.3735	120.8949	6,294.00
01/12/2021	2038 On 05-May-22			Bond Future	121.84	122.3674	121.8383	122.3674	677.00
01/12/2021	2038 On 04-August-22			Bond Future	121.56	122.0945	121.5580	122.0945	0.00
01/12/2021	2038 On 03-November-22			Bond Future	123.11	123.6528	123.1089	123.6528	0.00
01/12/2021	2040 On 03-February-22			Bond Future	10.96	84.6359	84.9610	84.6359	88,015.00
01/12/2021	2040 On 03-February-22	11,57	Call	Bond Future	4567	4	5	4	0.00
01/12/2021	2040 On 03-February-22	11,58	Call	Bond Future	4620	4	5	4	0.00
01/12/2021	2040 On 03-February-22	11,59	Call	Bond Future	4673	4	5	4	0.00
01/12/2021	2040 On 03-February-22	11,57	Put	Bond Future	528	1	1	1	0.00
01/12/2021	2040 On 03-February-22	11,58	Put	Bond Future	517	1	1	1	0.00
01/12/2021	2040 On 03-February-22	11,59	Put	Bond Future	507	1	1	1	0.00
01/12/2021	2040 On 05-May-22			Bond Future	11.15	85.6470	85.9749	85.6470	8,568.00
01/12/2021	2040 On 05-May-22	11,91	Call	Bond Future	5935	6	6	6	0.00
01/12/2021	2040 On 05-May-22	9,82	Call	Bond Future	196	0	0	0	1,200.00
01/12/2021	2040 On 05-May-22	11,90	Call	Bond Future	5887	6	6	6	0.00
01/12/2021	2040 On 05-May-22	10,57	Call	Bond Future	1066	1	1	1	1,200.00
01/12/2021	2040 On 05-May-22	11,92	Call	Bond Future	5983	6	6	6	0.00
01/12/2021	2040 On 05-May-22	13,04	Call	Bond Future	11544	11	12	11	0.00
01/12/2021	2040 On 05-May-22	13,04	Put	Bond Future	314	0	0	0	1,200.00
01/12/2021	2040 On 05-May-22	11,92	Put	Bond Future	1087	1	1	1	0.00
01/12/2021	2040 On 05-May-22	10,57	Put	Bond Future	5063	5	5	5	0.00
01/12/2021	2040 On 05-May-22	11,91	Put	Bond Future	1099	1	1	1	0.00
01/12/2021	2040 On 05-May-22	11,90	Put	Bond Future	1112	1	1	1	0.00
01/12/2021	2040 On 05-May-22	9,82	Put	Bond Future	9832	10	10	10	0.00
01/12/2021	2040 On 04-August-22			Bond Future	11.35	82.1480	82.4795	82.1480	0.00
01/12/2021	2040 On 04-August-22	11,04	Call	Bond Future	2279	2	2	2	0.00
01/12/2021	2040 On 04-August-22	12,24	Call	Bond Future	6845	7	7	7	0.00
01/12/2021	2040 On 04-August-22	9,70	Call	Bond Future	245	0	0	0	460.00
01/12/2021	2040 On 04-August-22	10,70	Call	Bond Future	1406	1	1	1	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	2040 On 04-August-22	11,03	Call	Bond Future	2250	2	2	2	0.00
01/12/2021	2040 On 04-August-22	11,05	Call	Bond Future	2308	2	2	2	0.00
01/12/2021	2040 On 04-August-22	11,05	Put	Bond Future	4298	4	4	4	0.00
01/12/2021	2040 On 04-August-22	12,24	Put	Bond Future	1404	1	1	1	460.00
01/12/2021	2040 On 04-August-22	9,70	Put	Bond Future	12119	12	12	12	0.00
01/12/2021	2040 On 04-August-22	11,03	Put	Bond Future	4375	5	4	5	0.00
01/12/2021	2040 On 04-August-22	10,70	Put	Bond Future	5799	6	6	6	0.00
01/12/2021	2040 On 04-August-22	11,04	Put	Bond Future	4337	5	4	5	0.00
01/12/2021	2040 On 03-November-22			Bond Future	11.54	83.2293	83.5645	83.2293	0.00
01/12/2021	2040 On 03-November-22	11,41	Call	Bond Future	3355	3	3	3	0.00
01/12/2021	2040 On 03-November-22	11,39	Call	Bond Future	3293	3	3	3	0.00
01/12/2021	2040 On 03-November-22	11,40	Call	Bond Future	3324	3	3	3	0.00
01/12/2021	2040 On 03-November-22	11,41	Put	Bond Future	4206	4	4	4	0.00
01/12/2021	2040 On 03-November-22	11,39	Put	Bond Future	4272	4	4	4	0.00
01/12/2021	2040 On 03-November-22	11,40	Put	Bond Future	4239	4	4	4	0.00
01/12/2021	2044 On 03-February-22			Bond Future	11.00	81.5266	81.7123	81.5266	56,551.00
01/12/2021	2044 On 03-February-22	11,61	Call	Bond Future	4571	4	5	4	0.00
01/12/2021	2044 On 03-February-22	11,59	Call	Bond Future	4465	4	4	4	0.00
01/12/2021	2044 On 03-February-22	11,60	Call	Bond Future	4518	4	5	4	0.00
01/12/2021	2044 On 03-February-22	11,60	Put	Bond Future	486	1	0	1	0.00
01/12/2021	2044 On 03-February-22	11,59	Put	Bond Future	497	1	0	1	0.00
01/12/2021	2044 On 03-February-22	11,61	Put	Bond Future	476	1	0	1	0.00
01/12/2021	2044 On 05-May-22			Bond Future	11.18	82.5005	82.6874	82.5005	5,735.00
01/12/2021	2044 On 05-May-22	11,93	Call	Bond Future	5947	6	6	6	0.00
01/12/2021	2044 On 05-May-22	11,91	Call	Bond Future	5851	6	6	6	0.00
01/12/2021	2044 On 05-May-22	11,92	Call	Bond Future	5899	6	6	6	0.00
01/12/2021	2044 On 05-May-22	11,92	Put	Bond Future	1129	1	1	1	0.00
01/12/2021	2044 On 05-May-22	11,91	Put	Bond Future	1142	1	1	1	0.00
01/12/2021	2044 On 05-May-22	11,93	Put	Bond Future	1116	1	1	1	0.00
01/12/2021	2044 On 04-August-22			Bond Future	11.37	79.0897	79.2784	79.0897	0.00
01/12/2021	2044 On 04-August-22	11,10	Call	Bond Future	2402	2	2	2	0.00
01/12/2021	2044 On 04-August-22	11,08	Call	Bond Future	2343	2	2	2	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
01/12/2021	2044 On 04-August-22	11,09	Call	Bond Future	2372	2	2	2	0.00
01/12/2021	2044 On 04-August-22	11,09	Put	Bond Future	4256	4	4	4	0.00
01/12/2021	2044 On 04-August-22	11,08	Put	Bond Future	4295	4	4	4	0.00
01/12/2021	2044 On 04-August-22	11,10	Put	Bond Future	4218	4	4	4	0.00
01/12/2021	2044 On 03-November-22			Bond Future	11.55	80.1308	80.3215	80.1308	0.00
01/12/2021	2044 On 03-November-22	11,39	Call	Bond Future	3271	3	3	3	0.00
01/12/2021	2044 On 03-November-22	11,40	Call	Bond Future	3303	3	3	3	0.00
01/12/2021	2044 On 03-November-22	11,41	Call	Bond Future	3334	3	3	3	0.00
01/12/2021	2044 On 03-November-22	11,41	Put	Bond Future	4258	4	4	4	0.00
01/12/2021	2044 On 03-November-22	11,40	Put	Bond Future	4292	4	4	4	0.00
01/12/2021	2044 On 03-November-22	11,39	Put	Bond Future	4326	4	4	4	0.00
01/12/2021	2046 On 03-February-22			Bond Future	109.38	109.9050	109.3803	109.9050	15,506.00
01/12/2021	2046 On 05-May-22			Bond Future	108.83	109.3619	108.8297	109.3619	171.00
01/12/2021	2046 On 04-August-22			Bond Future	110.20	110.7371	110.1976	110.7371	0.00
01/12/2021	2046 On 03-November-22			Bond Future	109.68	110.2299	109.6827	110.2299	0.00
01/12/2021	2050 On 03-February-22			Bond Future	111.51	111.0747	111.5129	111.0747	8,554.00
01/12/2021	2050 On 05-May-22			Bond Future	112.87	112.4276	112.8700	112.4276	379.00
01/12/2021	2050 On 04-August-22			Bond Future	112.28	111.8292	112.2763	111.8292	0.00
01/12/2021	2050 On 03-November-22			Bond Future	113.71	113.2564	113.7090	113.2564	0.00
01/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	AL37 On 03-February-22			Index Future	802.30	802.8290	802.3010	802.8290	0.00
01/12/2021	AL37 On 05-May-22			Index Future	811.87	812.4020	811.8650	812.4020	0.00
01/12/2021	AL37 On 04-August-22			Index Future	821.77	822.3120	821.7660	822.3120	0.00
01/12/2021	AL37 On 03-November-22			Index Future	832.16	832.7160	832.1620	832.7160	0.00
01/12/2021	AL7T On 03-February-22			Index Future	904.74	904.6600	904.7440	904.6600	0.00
01/12/2021	AL7T On 05-May-22			Index Future	915.53	915.4480	915.5290	915.4480	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
01/12/2021	AL7T On 04-August-22			Index Future	926.70	926.6150	926.6950	926.6150	0.00
01/12/2021	AL7T On 03-November-22			Index Future	938.42	938.3380	938.4180	938.3380	0.00
01/12/2021	ALBI On 03-February-22			Index Future	808.25	807.5770	808.2510	807.5770	193.00
01/12/2021	ALBI On 05-May-22			Index Future	817.89	817.2070	817.8860	817.2070	29.00
01/12/2021	ALBI On 04-August-22			Index Future	827.86	827.1750	827.8610	827.1750	0.00
01/12/2021	ALBI On 03-November-22			Index Future	838.33	837.6410	838.3340	837.6410	0.00
01/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C202 On 07-December-33			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
01/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2021	ES33 On 03-February-22			Bond Future	11.70	76.6014	76.6961	76.6014	263.00
01/12/2021	ES33 On 05-May-22			Bond Future	11.95	73.7567	73.8517	73.7567	87.00
01/12/2021	ES33 On 04-August-22			Bond Future	12.21	74.6363	74.7322	74.6363	0.00
01/12/2021	ES33 On 03-November-22			Bond Future	12.47	71.8600	71.9567	71.8600	0.00
01/12/2021	ES42 On 03-February-22			Bond Future	12.06	75.3847	75.6681	75.3847	3,579.00
01/12/2021	ES42 On 05-May-22			Bond Future	12.29	72.0444	72.3303	72.0444	1,190.00
01/12/2021	ES42 On 04-August-22			Bond Future	12.53	72.9024	73.1915	72.9024	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
01/12/2021	ES42 On 03-November-22			Bond Future	12.76	69.6244	69.9169	69.6244	0.00
01/12/2021	GOVI On 03-February-22			GOVI	797.68	797.0690	797.6830	797.0690	983.00
01/12/2021	GOVI On 03-February-22	792,74	Call	GOVI	49430	4	5	4	0.00
01/12/2021	GOVI On 03-February-22	792,75	Call	GOVI	49330	4	5	4	0.00
01/12/2021	GOVI On 03-February-22	792,76	Call	GOVI	49230	4	5	4	0.00
01/12/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 05-May-22			GOVI	807.19	806.5740	807.1920	806.5740	0.00
01/12/2021	GOVI On 05-May-22	788,23	Call	GOVI	189620	18	19	18	0.00
01/12/2021	GOVI On 05-May-22	788,24	Call	GOVI	189520	18	19	18	0.00
01/12/2021	GOVI On 05-May-22	788,25	Call	GOVI	189420	18	19	18	0.00
01/12/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 04-August-22			GOVI	817.04	816.4120	817.0360	816.4120	0.00
01/12/2021	GOVI On 04-August-22	819,26	Call	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 04-August-22	819,27	Call	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 04-August-22	819,28	Call	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 04-August-22	819,28	Put	GOVI	22440	3	2	3	0.00
01/12/2021	GOVI On 04-August-22	819,27	Put	GOVI	22340	3	2	3	0.00
01/12/2021	GOVI On 04-August-22	819,26	Put	GOVI	22240	3	2	3	0.00
01/12/2021	GOVI On 03-November-22			GOVI	827.37	826.7420	827.3720	826.7420	0.00
01/12/2021	GOVI On 03-November-22	820,43	Call	GOVI	69420	6	7	6	0.00
01/12/2021	GOVI On 03-November-22	820,41	Call	GOVI	69620	6	7	6	0.00
01/12/2021	GOVI On 03-November-22	820,42	Call	GOVI	69520	6	7	6	0.00
01/12/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
01/12/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
01/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2021	IGOV On 03-February-22			Index Future	298.43	298.6460	298.4340	298.6460	483.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	IGOV On 05-May-22			Index Future	302.07	302.2800	302.0650	302.2800	16.00
01/12/2021	IGOV On 04-August-22			Index Future	305.82	306.0400	305.8210	306.0400	0.00
01/12/2021	IGOV On 03-November-22			Index Future	309.76	309.9830	309.7610	309.9830	0.00
01/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
01/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
01/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
01/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1050	96.1150	96.1050	0.00
01/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0550	96.0550	96.0550	0.00
01/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.23	95.8400	95.7700	95.8400	0.00
01/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.29	95.7850	95.7150	95.7850	0.00
01/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.64	95.4600	95.3600	95.4600	0.00
01/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.70	95.4000	95.3000	95.4000	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
01/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.00	95.1100	95.0000	95.1100	72.00
01/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.42	94.7150	94.5850	94.7150	0.00
01/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.97	94.1400	94.0300	94.1400	68.00
01/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.26	93.8500	93.7400	93.8500	0.00
01/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.61	93.5150	93.3950	93.5150	0.00
01/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.80	93.2550	93.2050	93.2550	75.00
01/12/2021	R023 On 03-February-22			Bond Future	5.03	106.1337	106.1994	106.1337	16,327.00
01/12/2021	R023 On 03-February-22	5,06	Call	Bond Future	233	0	0	0	0.00
01/12/2021	R023 On 03-February-22	5,07	Call	Bond Future	239	0	0	0	0.00
01/12/2021	R023 On 03-February-22	5,08	Call	Bond Future	245	0	0	0	0.00
01/12/2021	R023 On 03-February-22	5,08	Put	Bond Future	198	0	0	0	0.00
01/12/2021	R023 On 03-February-22	5,07	Put	Bond Future	202	0	0	0	0.00
01/12/2021	R023 On 03-February-22	5,06	Put	Bond Future	207	0	0	0	0.00
01/12/2021	R023 On 05-May-22			Bond Future	5.10	103.4899	103.5551	103.4899	835.00
01/12/2021	R023 On 05-May-22	6,29	Call	Bond Future	994	1	1	1	0.00
01/12/2021	R023 On 05-May-22	6,30	Call	Bond Future	1002	1	1	1	0.00
01/12/2021	R023 On 05-May-22	6,31	Call	Bond Future	1009	1	1	1	0.00
01/12/2021	R023 On 05-May-22	6,31	Put	Bond Future	51	0	0	0	0.00
01/12/2021	R023 On 05-May-22	6,30	Put	Bond Future	51	0	0	0	0.00
01/12/2021	R023 On 05-May-22	6,29	Put	Bond Future	52	0	0	0	0.00
01/12/2021	R023 On 04-August-22			Bond Future	5.16	104.7367	104.8029	104.7367	0.00
01/12/2021	R023 On 04-August-22	6,03	Call	Bond Future	585	1	1	1	0.00
01/12/2021	R023 On 04-August-22	6,04	Call	Bond Future	590	1	1	1	0.00
01/12/2021	R023 On 04-August-22	6,05	Call	Bond Future	594	1	1	1	0.00
01/12/2021	R023 On 04-August-22	6,05	Put	Bond Future	102	0	0	0	0.00
01/12/2021	R023 On 04-August-22	6,04	Put	Bond Future	103	0	0	0	0.00
01/12/2021	R023 On 04-August-22	6,03	Put	Bond Future	104	0	0	0	0.00
01/12/2021	R023 On 03-November-22			Bond Future	5.23	102.1683	102.2341	102.1683	0.00
01/12/2021	R023 On 03-November-22	6,27	Call	Bond Future	507	0	1	0	0.00
01/12/2021	R023 On 03-November-22	6,25	Call	Bond Future	502	0	1	0	0.00
01/12/2021	R023 On 03-November-22	6,26	Call	Bond Future	504	0	1	0	0.00
01/12/2021	R023 On 03-November-22	6,26	Put	Bond Future	187	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
01/12/2021	R023 On 03-November-22	6,25	Put	Bond Future	188	0	0	0	0.00
01/12/2021	R023 On 03-November-22	6,27	Put	Bond Future	187	0	0	0	0.00
01/12/2021	R035 On 03-February-22			Bond Future	10.79	90.6630	90.7077	90.6630	105,296.00
01/12/2021	R035 On 03-February-22	9,70	Call	Bond Future	45	0	0	0	683.00
01/12/2021	R035 On 03-February-22	10,10	Call	Bond Future	219	0	0	0	280.00
01/12/2021	R035 On 03-February-22	11,88	Call	Bond Future	6627	7	7	7	0.00
01/12/2021	R035 On 03-February-22	11,33	Call	Bond Future	3841	4	4	4	0.00
01/12/2021	R035 On 03-February-22	11,24	Call	Bond Future	3419	3	3	3	0.00
01/12/2021	R035 On 03-February-22	11,05	Call	Bond Future	2597	3	3	3	0.00
01/12/2021	R035 On 03-February-22	10,24	Call	Bond Future	370	0	0	0	500.00
01/12/2021	R035 On 03-February-22	11,28	Call	Bond Future	3604	4	4	4	0.00
01/12/2021	R035 On 03-February-22	11,39	Call	Bond Future	4129	4	4	4	0.00
01/12/2021	R035 On 03-February-22	11,22	Call	Bond Future	3328	3	3	3	0.00
01/12/2021	R035 On 03-February-22	11,23	Call	Bond Future	3374	3	3	3	0.00
01/12/2021	R035 On 03-February-22	9,92	Call	Bond Future	107	0	0	0	200.00
01/12/2021	R035 On 03-February-22	11,73	Call	Bond Future	5846	6	6	6	0.00
01/12/2021	R035 On 03-February-22	11,03	Call	Bond Future	2516	2	3	2	0.00
01/12/2021	R035 On 03-February-22	11,11	Call	Bond Future	2847	3	3	3	0.00
01/12/2021	R035 On 03-February-22	10,35	Call	Bond Future	532	1	1	1	1,600.00
01/12/2021	R035 On 03-February-22	10,61	Call	Bond Future	1095	1	1	1	0.00
01/12/2021	R035 On 03-February-22	10,65	Call	Bond Future	1206	1	1	1	0.00
01/12/2021	R035 On 03-February-22	10,34	Call	Bond Future	516	1	1	1	0.00
01/12/2021	R035 On 03-February-22	10,26	Call	Bond Future	396	0	0	0	200.00
01/12/2021	R035 On 03-February-22	10,26	Put	Bond Future	3782	4	4	4	0.00
01/12/2021	R035 On 03-February-22	10,34	Put	Bond Future	3375	3	3	3	500.00
01/12/2021	R035 On 03-February-22	10,24	Put	Bond Future	3888	4	4	4	0.00
01/12/2021	R035 On 03-February-22	10,61	Put	Bond Future	2211	2	2	2	200.00
01/12/2021	R035 On 03-February-22	10,35	Put	Bond Future	3326	3	3	3	0.00
01/12/2021	R035 On 03-February-22	11,05	Put	Bond Future	975	1	1	1	1,600.00
01/12/2021	R035 On 03-February-22	11,73	Put	Bond Future	229	0	0	0	280.00
01/12/2021	R035 On 03-February-22	9,92	Put	Bond Future	5778	6	6	6	0.00
01/12/2021	R035 On 03-February-22	11,23	Put	Bond Future	667	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R035 On 03-February-22	11,22	Put	Bond Future	681	1	1	1	0.00
01/12/2021	R035 On 03-February-22	11,39	Put	Bond Future	475	0	0	0	683.00
01/12/2021	R035 On 03-February-22	11,28	Put	Bond Future	600	1	1	1	200.00
01/12/2021	R035 On 03-February-22	11,33	Put	Bond Future	540	1	1	1	500.00
01/12/2021	R035 On 03-February-22	11,11	Put	Bond Future	861	1	1	1	200.00
01/12/2021	R035 On 03-February-22	10,65	Put	Bond Future	2068	2	2	2	683.00
01/12/2021	R035 On 03-February-22	11,03	Put	Bond Future	1015	1	1	1	280.00
01/12/2021	R035 On 03-February-22	11,24	Put	Bond Future	653	1	1	1	0.00
01/12/2021	R035 On 03-February-22	11,88	Put	Bond Future	166	0	0	0	1,800.00
01/12/2021	R035 On 03-February-22	10,10	Put	Bond Future	4670	5	5	5	0.00
01/12/2021	R035 On 03-February-22	9,70	Put	Bond Future	7238	7	7	7	0.00
01/12/2021	R035 On 05-May-22			Bond Future	10.99	87.2669	87.3112	87.2669	8,926.00
01/12/2021	R035 On 05-May-22	11,65	Call	Bond Future	5053	5	5	5	0.00
01/12/2021	R035 On 05-May-22	10,82	Call	Bond Future	2022	2	2	2	0.00
01/12/2021	R035 On 05-May-22	12,64	Call	Bond Future	9606	10	10	10	0.00
01/12/2021	R035 On 05-May-22	11,63	Call	Bond Future	4966	5	5	5	0.00
01/12/2021	R035 On 05-May-22	11,64	Call	Bond Future	5010	5	5	5	0.00
01/12/2021	R035 On 05-May-22	10,72	Call	Bond Future	1748	2	2	2	1,200.00
01/12/2021	R035 On 05-May-22	10,72	Put	Bond Future	3430	3	3	3	0.00
01/12/2021	R035 On 05-May-22	11,64	Put	Bond Future	1205	1	1	1	0.00
01/12/2021	R035 On 05-May-22	11,63	Put	Bond Future	1218	1	1	1	0.00
01/12/2021	R035 On 05-May-22	12,64	Put	Bond Future	387	0	0	0	1,200.00
01/12/2021	R035 On 05-May-22	10,82	Put	Bond Future	3082	3	3	3	1,200.00
01/12/2021	R035 On 05-May-22	11,65	Put	Bond Future	1191	1	1	1	0.00
01/12/2021	R035 On 04-August-22			Bond Future	11.21	88.2912	88.3355	88.2912	0.00
01/12/2021	R035 On 04-August-22	11,13	Call	Bond Future	2805	3	3	3	0.00
01/12/2021	R035 On 04-August-22	12,18	Call	Bond Future	6713	7	7	7	0.00
01/12/2021	R035 On 04-August-22	10,74	Call	Bond Future	1757	2	2	2	0.00
01/12/2021	R035 On 04-August-22	10,53	Call	Bond Future	1293	1	1	1	400.00
01/12/2021	R035 On 04-August-22	10,72	Call	Bond Future	1709	2	2	2	0.00
01/12/2021	R035 On 04-August-22	10,73	Call	Bond Future	1733	2	2	2	0.00
01/12/2021	R035 On 04-August-22	9,84	Call	Bond Future	402	0	0	0	100.00
01/12/2021	R035 On 04-August-22	9,53	Call	Bond Future	221	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R035 On 04-August-22	10,64	Call	Bond Future	1526	2	2	2	0.00
01/12/2021	R035 On 04-August-22	10,64	Put	Bond Future	4983	5	5	5	100.00
01/12/2021	R035 On 04-August-22	9,53	Put	Bond Future	11018	11	11	11	0.00
01/12/2021	R035 On 04-August-22	9,84	Put	Bond Future	9065	9	9	9	0.00
01/12/2021	R035 On 04-August-22	10,53	Put	Bond Future	5441	5	5	5	0.00
01/12/2021	R035 On 04-August-22	10,73	Put	Bond Future	4630	5	5	5	0.00
01/12/2021	R035 On 04-August-22	10,72	Put	Bond Future	4668	5	5	5	0.00
01/12/2021	R035 On 04-August-22	11,13	Put	Bond Future	3275	3	3	3	100.00
01/12/2021	R035 On 04-August-22	10,74	Put	Bond Future	4592	5	5	5	0.00
01/12/2021	R035 On 04-August-22	12,18	Put	Bond Future	1255	1	1	1	400.00
01/12/2021	R035 On 03-November-22			Bond Future	11.43	84.9721	85.0165	84.9721	0.00
01/12/2021	R035 On 03-November-22	11,14	Call	Bond Future	2730	3	3	3	0.00
01/12/2021	R035 On 03-November-22	11,13	Call	Bond Future	2703	3	3	3	0.00
01/12/2021	R035 On 03-November-22	11,15	Call	Bond Future	2756	3	3	3	0.00
01/12/2021	R035 On 03-November-22	11,15	Put	Bond Future	4365	4	4	4	0.00
01/12/2021	R035 On 03-November-22	11,13	Put	Bond Future	4430	4	4	4	0.00
01/12/2021	R035 On 03-November-22	11,14	Put	Bond Future	4398	4	4	4	0.00
01/12/2021	R186 On 03-February-22			Bond Future	8.20	110.5200	110.4651	110.5200	58,489.00
01/12/2021	R186 On 03-February-22	7,28	Call	Bond Future	70	0	0	0	0.00
01/12/2021	R186 On 03-February-22	7,29	Call	Bond Future	73	0	0	0	0.00
01/12/2021	R186 On 03-February-22	7,30	Call	Bond Future	75	0	0	0	0.00
01/12/2021	R186 On 03-February-22	7,30	Put	Bond Future	3915	4	4	4	0.00
01/12/2021	R186 On 03-February-22	7,29	Put	Bond Future	3956	4	4	4	0.00
01/12/2021	R186 On 03-February-22	7,28	Put	Bond Future	3996	4	4	4	0.00
01/12/2021	R186 On 05-May-22			Bond Future	8.43	111.8392	111.7822	111.8392	4,514.00
01/12/2021	R186 On 05-May-22	8,64	Call	Bond Future	2081	2	2	2	0.00
01/12/2021	R186 On 05-May-22	8,94	Call	Bond Future	2845	3	3	3	0.00
01/12/2021	R186 On 05-May-22	8,31	Call	Bond Future	1386	1	1	1	0.00
01/12/2021	R186 On 05-May-22	8,35	Call	Bond Future	1462	1	1	1	454.00
01/12/2021	R186 On 05-May-22	7,88	Call	Bond Future	702	1	1	1	435.00
01/12/2021	R186 On 05-May-22	8,30	Call	Bond Future	1367	1	1	1	0.00
01/12/2021	R186 On 05-May-22	6,73	Call	Bond Future	65	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R186 On 05-May-22	9,18	Call	Bond Future	3534	4	4	4	0.00
01/12/2021	R186 On 05-May-22	8,32	Call	Bond Future	1405	1	1	1	0.00
01/12/2021	R186 On 05-May-22	8,14	Call	Bond Future	1086	1	1	1	454.00
01/12/2021	R186 On 05-May-22	7,28	Call	Bond Future	206	0	0	0	435.00
01/12/2021	R186 On 05-May-22	7,48	Call	Bond Future	302	0	0	0	3,600.00
01/12/2021	R186 On 05-May-22	7,48	Put	Bond Future	4147	4	4	4	0.00
01/12/2021	R186 On 05-May-22	7,28	Put	Bond Future	4879	5	5	5	0.00
01/12/2021	R186 On 05-May-22	8,14	Put	Bond Future	2255	2	2	2	0.00
01/12/2021	R186 On 05-May-22	8,32	Put	Bond Future	1858	2	2	2	0.00
01/12/2021	R186 On 05-May-22	9,18	Put	Bond Future	646	1	1	1	454.00
01/12/2021	R186 On 05-May-22	6,73	Put	Bond Future	7053	7	7	7	0.00
01/12/2021	R186 On 05-May-22	8,30	Put	Bond Future	1899	2	2	2	0.00
01/12/2021	R186 On 05-May-22	7,88	Put	Bond Future	2916	3	3	3	0.00
01/12/2021	R186 On 05-May-22	8,35	Put	Bond Future	1796	2	2	2	0.00
01/12/2021	R186 On 05-May-22	8,31	Put	Bond Future	1879	2	2	2	0.00
01/12/2021	R186 On 05-May-22	8,94	Put	Bond Future	877	1	1	1	454.00
01/12/2021	R186 On 05-May-22	8,64	Put	Bond Future	1276	1	1	1	4,035.00
01/12/2021	R186 On 04-August-22			Bond Future	8.69	107.8838	107.8254	107.8838	0.00
01/12/2021	R186 On 04-August-22	8,14	Call	Bond Future	1032	1	1	1	0.00
01/12/2021	R186 On 04-August-22	8,13	Call	Bond Future	1017	1	1	1	0.00
01/12/2021	R186 On 04-August-22	6,96	Call	Bond Future	135	0	0	0	3,600.00
01/12/2021	R186 On 04-August-22	8,15	Call	Bond Future	1048	1	1	1	0.00
01/12/2021	R186 On 04-August-22	7,96	Call	Bond Future	781	1	1	1	3,600.00
01/12/2021	R186 On 04-August-22	9,78	Call	Bond Future	4710	5	5	5	0.00
01/12/2021	R186 On 04-August-22	9,78	Put	Bond Future	749	1	1	1	3,600.00
01/12/2021	R186 On 04-August-22	8,15	Put	Bond Future	3074	3	3	3	0.00
01/12/2021	R186 On 04-August-22	6,96	Put	Bond Future	6810	7	7	7	0.00
01/12/2021	R186 On 04-August-22	7,96	Put	Bond Future	3533	3	4	3	0.00
01/12/2021	R186 On 04-August-22	8,13	Put	Bond Future	3120	3	3	3	0.00
01/12/2021	R186 On 04-August-22	8,14	Put	Bond Future	3097	3	3	3	0.00
01/12/2021	R186 On 03-November-22			Bond Future	8.95	109.2877	109.2282	109.2877	0.00
01/12/2021	R186 On 03-November-22	8,55	Call	Bond Future	1634	2	2	2	0.00
01/12/2021	R186 On 03-November-22	8,53	Call	Bond Future	1602	2	2	2	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
01/12/2021	R186 On 03-November-22	8,54	Call	Bond Future	1618	2	2	2	0.00
01/12/2021	R186 On 03-November-22	8,54	Put	Bond Future	3072	3	3	3	0.00
01/12/2021	R186 On 03-November-22	8,53	Put	Bond Future	3092	3	3	3	0.00
01/12/2021	R186 On 03-November-22	8,55	Put	Bond Future	3052	3	3	3	0.00
01/12/2021	R197 On 03-February-22			Bond Future	321.94	321.9437	321.9441	321.9437	1,079.00
01/12/2021	R197 On 05-May-22			Bond Future	325.86	325.8642	325.8608	325.8642	237.00
01/12/2021	R197 On 04-August-22			Bond Future	321.60	321.6049	321.5991	321.6049	0.00
01/12/2021	R197 On 03-November-22			Bond Future	325.70	325.7099	325.7026	325.7099	0.00
01/12/2021	R202 On 03-February-22			Bond Future	237.66	237.6079	237.6551	237.6079	8,065.00
01/12/2021	R202 On 05-May-22			Bond Future	240.55	240.5014	240.5463	240.5014	413.00
01/12/2021	R202 On 04-August-22			Bond Future	239.13	239.0865	239.1305	239.0865	0.00
01/12/2021	R202 On 03-November-22			Bond Future	242.18	242.1378	242.1812	242.1378	0.00
01/12/2021	R209 On 03-February-22			Bond Future	10.71	70.0440	70.1342	70.0440	19,931.00
01/12/2021	R209 On 03-February-22	11,04	Call	Bond Future	2538	2	3	2	0.00
01/12/2021	R209 On 03-February-22	11,02	Call	Bond Future	2463	2	2	2	0.00
01/12/2021	R209 On 03-February-22	11,03	Call	Bond Future	2500	2	3	2	0.00
01/12/2021	R209 On 03-February-22	11,03	Put	Bond Future	758	1	1	1	0.00
01/12/2021	R209 On 03-February-22	11,02	Put	Bond Future	773	1	1	1	0.00
01/12/2021	R209 On 03-February-22	11,04	Put	Bond Future	742	1	1	1	0.00
01/12/2021	R209 On 05-May-22			Bond Future	10.89	67.7387	67.8292	67.7387	5,396.00
01/12/2021	R209 On 05-May-22	11,45	Call	Bond Future	4006	4	4	4	0.00
01/12/2021	R209 On 05-May-22	12,00	Call	Bond Future	6159	6	6	6	0.00
01/12/2021	R209 On 05-May-22	11,44	Call	Bond Future	3969	4	4	4	0.00
01/12/2021	R209 On 05-May-22	9,75	Call	Bond Future	244	0	0	0	8,525.00
01/12/2021	R209 On 05-May-22	10,75	Call	Bond Future	1803	2	2	2	0.00
01/12/2021	R209 On 05-May-22	11,43	Call	Bond Future	3932	4	4	4	0.00
01/12/2021	R209 On 05-May-22	11,43	Put	Bond Future	1129	1	1	1	0.00
01/12/2021	R209 On 05-May-22	10,75	Put	Bond Future	2557	3	3	3	12,050.00
01/12/2021	R209 On 05-May-22	9,75	Put	Bond Future	6755	7	7	7	0.00
01/12/2021	R209 On 05-May-22	11,44	Put	Bond Future	1115	1	1	1	0.00
01/12/2021	R209 On 05-May-22	12,00	Put	Bond Future	575	1	1	1	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R209 On 05-May-22	11,45	Put	Bond Future	1102	1	1	1	0.00
01/12/2021	R209 On 04-August-22			Bond Future	11.08	68.5341	68.6253	68.5341	0.00
01/12/2021	R209 On 04-August-22	10,57	Call	Bond Future	1392	1	1	1	0.00
01/12/2021	R209 On 04-August-22	10,59	Call	Bond Future	1433	1	1	1	0.00
01/12/2021	R209 On 04-August-22	10,58	Call	Bond Future	1413	1	1	1	0.00
01/12/2021	R209 On 04-August-22	10,58	Put	Bond Future	4089	4	4	4	0.00
01/12/2021	R209 On 04-August-22	10,57	Put	Bond Future	4124	4	4	4	0.00
01/12/2021	R209 On 04-August-22	10,59	Put	Bond Future	4055	4	4	4	0.00
01/12/2021	R209 On 03-November-22			Bond Future	11.27	66.2927	66.3847	66.2927	0.00
01/12/2021	R209 On 03-November-22	11,01	Call	Bond Future	2395	2	2	2	0.00
01/12/2021	R209 On 03-November-22	11,02	Call	Bond Future	2419	2	2	2	0.00
01/12/2021	R209 On 03-November-22	11,03	Call	Bond Future	2443	2	2	2	0.00
01/12/2021	R209 On 03-November-22	11,03	Put	Bond Future	3666	4	4	4	0.00
01/12/2021	R209 On 03-November-22	11,02	Put	Bond Future	3695	4	4	4	0.00
01/12/2021	R209 On 03-November-22	11,01	Put	Bond Future	3723	4	4	4	0.00
01/12/2021	R210 On 03-February-22			Bond Future	211.75	211.7203	211.7473	211.7203	1,381.00
01/12/2021	R210 On 05-May-22			Bond Future	211.47	211.4468	211.4714	211.4468	104.00
01/12/2021	R210 On 04-August-22			Bond Future	214.13	214.1054	214.1294	214.1054	0.00
01/12/2021	R210 On 03-November-22			Bond Future	213.95	213.9262	213.9492	213.9262	0.00
01/12/2021	R213 On 03-February-22			Bond Future	10.18	84.5842	84.5955	84.5842	20,884.00
01/12/2021	R213 On 03-February-22	9,15	Call	Bond Future	52	0	0	0	220.00
01/12/2021	R213 On 03-February-22	10,25	Call	Bond Future	1564	2	2	2	0.00
01/12/2021	R213 On 03-February-22	10,60	Call	Bond Future	2719	3	3	3	0.00
01/12/2021	R213 On 03-February-22	10,15	Call	Bond Future	1293	1	1	1	0.00
01/12/2021	R213 On 03-February-22	10,17	Call	Bond Future	1345	1	1	1	0.00
01/12/2021	R213 On 03-February-22	9,96	Call	Bond Future	855	1	1	1	0.00
01/12/2021	R213 On 03-February-22	9,22	Call	Bond Future	69	0	0	0	430.00
01/12/2021	R213 On 03-February-22	9,58	Call	Bond Future	285	0	0	0	0.00
01/12/2021	R213 On 03-February-22	9,76	Call	Bond Future	502	1	1	1	0.00
01/12/2021	R213 On 03-February-22	9,97	Call	Bond Future	876	1	1	1	0.00
01/12/2021	R213 On 03-February-22	8,63	Call	Bond Future	5	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R213 On 03-February-22	8,80	Call	Bond Future	12	0	0	0	102.00
01/12/2021	R213 On 03-February-22	10,67	Call	Bond Future	2983	3	3	3	0.00
01/12/2021	R213 On 03-February-22	10,00	Call	Bond Future	940	1	1	1	0.00
01/12/2021	R213 On 03-February-22	9,98	Call	Bond Future	897	1	1	1	0.00
01/12/2021	R213 On 03-February-22	9,98	Put	Bond Future	1908	2	2	2	0.00
01/12/2021	R213 On 03-February-22	9,22	Put	Bond Future	5145	5	5	5	0.00
01/12/2021	R213 On 03-February-22	9,58	Put	Bond Future	3405	3	3	3	200.00
01/12/2021	R213 On 03-February-22	10,00	Put	Bond Future	1848	2	2	2	430.00
01/12/2021	R213 On 03-February-22	10,67	Put	Bond Future	515	1	1	1	220.00
01/12/2021	R213 On 03-February-22	8,80	Put	Bond Future	7445	7	7	7	0.00
01/12/2021	R213 On 03-February-22	10,60	Put	Bond Future	595	1	1	1	430.00
01/12/2021	R213 On 03-February-22	8,63	Put	Bond Future	8416	8	8	8	0.00
01/12/2021	R213 On 03-February-22	9,97	Put	Bond Future	1939	2	2	2	0.00
01/12/2021	R213 On 03-February-22	9,76	Put	Bond Future	2664	3	3	3	102.00
01/12/2021	R213 On 03-February-22	9,96	Put	Bond Future	1970	2	2	2	0.00
01/12/2021	R213 On 03-February-22	10,17	Put	Bond Future	1378	1	1	1	220.00
01/12/2021	R213 On 03-February-22	10,15	Put	Bond Future	1429	1	1	1	200.00
01/12/2021	R213 On 03-February-22	10,25	Put	Bond Future	1190	1	1	1	102.00
01/12/2021	R213 On 03-February-22	9,15	Put	Bond Future	5516	6	6	6	0.00
01/12/2021	R213 On 05-May-22			Bond Future	10.39	82.0617	82.0721	82.0617	0.00
01/12/2021	R213 On 05-May-22	10,64	Call	Bond Future	2771	3	3	3	0.00
01/12/2021	R213 On 05-May-22	10,65	Call	Bond Future	2800	3	3	3	0.00
01/12/2021	R213 On 05-May-22	10,63	Call	Bond Future	2741	3	3	3	0.00
01/12/2021	R213 On 05-May-22	10,65	Put	Bond Future	1528	2	2	2	0.00
01/12/2021	R213 On 05-May-22	10,64	Put	Bond Future	1546	2	2	2	0.00
01/12/2021	R213 On 05-May-22	10,63	Put	Bond Future	1565	2	2	2	0.00
01/12/2021	R213 On 04-August-22			Bond Future	10.62	83.0273	83.0374	83.0273	0.00
01/12/2021	R213 On 04-August-22	9,90	Call	Bond Future	1032	1	1	1	0.00
01/12/2021	R213 On 04-August-22	9,88	Call	Bond Future	1001	1	1	1	0.00
01/12/2021	R213 On 04-August-22	9,89	Call	Bond Future	1016	1	1	1	0.00
01/12/2021	R213 On 04-August-22	9,90	Put	Bond Future	4561	5	5	5	0.00
01/12/2021	R213 On 04-August-22	9,88	Put	Bond Future	4632	5	5	5	0.00
01/12/2021	R213 On 04-August-22	9,89	Put	Bond Future	4596	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R213 On 03-November-22			Bond Future	10.85	80.5826	80.5924	80.5826	0.00
01/12/2021	R213 On 03-November-22	10,40	Call	Bond Future	1911	2	2	2	0.00
01/12/2021	R213 On 03-November-22	10,38	Call	Bond Future	1872	2	2	2	0.00
01/12/2021	R213 On 03-November-22	10,39	Call	Bond Future	1891	2	2	2	0.00
01/12/2021	R213 On 03-November-22	10,39	Put	Bond Future	4047	4	4	4	0.00
01/12/2021	R213 On 03-November-22	10,38	Put	Bond Future	4075	4	4	4	0.00
01/12/2021	R213 On 03-November-22	10,40	Put	Bond Future	4019	4	4	4	0.00
01/12/2021	R214 On 03-February-22			Bond Future	10.96	67.2288	67.4953	67.2288	19,787.00
01/12/2021	R214 On 03-February-22	11,39	Call	Bond Future	2934	3	3	3	0.00
01/12/2021	R214 On 03-February-22	11,40	Call	Bond Future	2975	3	3	3	0.00
01/12/2021	R214 On 03-February-22	11,41	Call	Bond Future	3015	3	3	3	0.00
01/12/2021	R214 On 03-February-22	11,39	Put	Bond Future	589	1	1	1	0.00
01/12/2021	R214 On 03-February-22	11,40	Put	Bond Future	576	1	1	1	0.00
01/12/2021	R214 On 03-February-22	11,41	Put	Bond Future	563	1	1	1	0.00
01/12/2021	R214 On 05-May-22			Bond Future	11.14	64.7515	65.0203	64.7515	441.00
01/12/2021	R214 On 05-May-22	11,73	Call	Bond Future	4238	4	4	4	0.00
01/12/2021	R214 On 05-May-22	11,74	Call	Bond Future	4276	4	4	4	0.00
01/12/2021	R214 On 05-May-22	11,75	Call	Bond Future	4314	4	4	4	0.00
01/12/2021	R214 On 05-May-22	11,73	Put	Bond Future	1089	1	1	1	0.00
01/12/2021	R214 On 05-May-22	11,74	Put	Bond Future	1076	1	1	1	0.00
01/12/2021	R214 On 05-May-22	11,75	Put	Bond Future	1063	1	1	1	0.00
01/12/2021	R214 On 04-August-22			Bond Future	11.32	65.5109	65.7827	65.5109	0.00
01/12/2021	R214 On 04-August-22	10,97	Call	Bond Future	1783	2	2	2	0.00
01/12/2021	R214 On 04-August-22	10,98	Call	Bond Future	1806	2	2	2	0.00
01/12/2021	R214 On 04-August-22	10,99	Call	Bond Future	1830	2	2	2	0.00
01/12/2021	R214 On 04-August-22	10,98	Put	Bond Future	3666	4	4	4	0.00
01/12/2021	R214 On 04-August-22	10,99	Put	Bond Future	3634	4	4	4	0.00
01/12/2021	R214 On 04-August-22	10,97	Put	Bond Future	3699	4	4	4	0.00
01/12/2021	R214 On 03-November-22			Bond Future	11.50	63.0917	63.3665	63.0917	0.00
01/12/2021	R214 On 03-November-22	11,35	Call	Bond Future	2731	3	3	3	0.00
01/12/2021	R214 On 03-November-22	11,36	Call	Bond Future	2757	3	3	3	0.00
01/12/2021	R214 On 03-November-22	11,34	Call	Bond Future	2705	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R214 On 03-November-22	11,36	Put	Bond Future	3484	4	3	4	0.00
01/12/2021	R214 On 03-November-22	11,35	Put	Bond Future	3512	4	4	4	0.00
01/12/2021	R214 On 03-November-22	11,34	Put	Bond Future	3540	4	4	4	0.00
01/12/2021	R248 On 03-February-22			Bond Future	10.92	84.9731	85.2375	84.9731	191,078.00
01/12/2021	R248 On 03-February-22	10,20	Call	Bond Future	210	0	0	0	900.00
01/12/2021	R248 On 03-February-22	11,49	Call	Bond Future	4478	4	4	4	0.00
01/12/2021	R248 On 03-February-22	10,70	Call	Bond Future	1090	1	1	1	0.00
01/12/2021	R248 On 03-February-22	10,30	Call	Bond Future	310	0	0	0	1,300.00
01/12/2021	R248 On 03-February-22	11,00	Call	Bond Future	2115	2	2	2	1,400.00
01/12/2021	R248 On 03-February-22	10,00	Call	Bond Future	85	0	0	0	0.00
01/12/2021	R248 On 03-February-22	11,47	Call	Bond Future	4370	4	4	4	0.00
01/12/2021	R248 On 03-February-22	11,48	Call	Bond Future	4424	4	4	4	0.00
01/12/2021	R248 On 03-February-22	10,90	Call	Bond Future	1733	2	2	2	900.00
01/12/2021	R248 On 03-February-22	9,80	Call	Bond Future	37	0	0	0	0.00
01/12/2021	R248 On 03-February-22	10,40	Call	Bond Future	442	0	0	0	100.00
01/12/2021	R248 On 03-February-22	10,50	Call	Bond Future	611	1	1	1	0.00
01/12/2021	R248 On 03-February-22	10,50	Put	Bond Future	3746	4	4	4	0.00
01/12/2021	R248 On 03-February-22	9,80	Put	Bond Future	8852	9	9	9	0.00
01/12/2021	R248 On 03-February-22	10,90	Put	Bond Future	1893	2	2	2	0.00
01/12/2021	R248 On 03-February-22	11,49	Put	Bond Future	571	1	1	1	0.00
01/12/2021	R248 On 03-February-22	10,20	Put	Bond Future	5701	6	6	6	0.00
01/12/2021	R248 On 03-February-22	10,00	Put	Bond Future	7212	7	7	7	0.00
01/12/2021	R248 On 03-February-22	11,00	Put	Bond Future	1559	2	2	2	0.00
01/12/2021	R248 On 03-February-22	10,30	Put	Bond Future	5004	5	5	5	0.00
01/12/2021	R248 On 03-February-22	10,40	Put	Bond Future	4350	5	4	5	0.00
01/12/2021	R248 On 03-February-22	10,70	Put	Bond Future	2714	3	3	3	0.00
01/12/2021	R248 On 03-February-22	11,47	Put	Bond Future	595	1	1	1	0.00
01/12/2021	R248 On 03-February-22	11,48	Put	Bond Future	583	1	1	1	0.00
01/12/2021	R248 On 05-May-22			Bond Future	11.09	81.5722	81.8388	81.5722	2,035.00
01/12/2021	R248 On 05-May-22	11,81	Call	Bond Future	5888	6	6	6	0.00
01/12/2021	R248 On 05-May-22	11,79	Call	Bond Future	5789	6	6	6	0.00
01/12/2021	R248 On 05-May-22	11,80	Call	Bond Future	5839	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2021	R248 On 05-May-22	11,79	Put	Bond Future	1165	1	1	1	0.00
01/12/2021	R248 On 05-May-22	11,81	Put	Bond Future	1139	1	1	1	0.00
01/12/2021	R248 On 05-May-22	11,80	Put	Bond Future	1152	1	1	1	0.00
01/12/2021	R248 On 04-August-22			Bond Future	11.27	82.5292	82.7987	82.5292	0.00
01/12/2021	R248 On 04-August-22	11,00	Call	Bond Future	2400	2	2	2	0.00
01/12/2021	R248 On 04-August-22	10,98	Call	Bond Future	2339	2	2	2	0.00
01/12/2021	R248 On 04-August-22	10,99	Call	Bond Future	2370	2	2	2	0.00
01/12/2021	R248 On 04-August-22	10,99	Put	Bond Future	4327	4	4	4	0.00
01/12/2021	R248 On 04-August-22	10,98	Put	Bond Future	4367	5	4	5	0.00
01/12/2021	R248 On 04-August-22	11,00	Put	Bond Future	4287	4	4	4	0.00
01/12/2021	R248 On 03-November-22			Bond Future	11.45	79.1980	79.4704	79.1980	0.00
01/12/2021	R248 On 03-November-22	11,30	Call	Bond Future	3406	3	3	3	0.00
01/12/2021	R248 On 03-November-22	11,31	Call	Bond Future	3438	3	3	3	0.00
01/12/2021	R248 On 03-November-22	11,32	Call	Bond Future	3471	3	3	3	0.00
01/12/2021	R248 On 03-November-22	11,30	Put	Bond Future	4406	5	4	5	0.00
01/12/2021	R248 On 03-November-22	11,31	Put	Bond Future	4371	5	4	5	0.00
01/12/2021	R248 On 03-November-22	11,32	Put	Bond Future	4335	4	4	4	0.00