



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: 01/02/2021 TO: 01/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	2025 On 04-February-21			Bond Future	148.99	148.9663	148.9886	148.9663	1,537.00
01/02/2021	2025 On 06-May-21			Bond Future	150.51	150.4918	150.5134	150.4918	7,007.00
01/02/2021	2025 On 05-August-21			Bond Future	150.64	150.6137	150.6366	150.6137	0.00
01/02/2021	2025 On 04-November-21			Bond Future	152.26	152.2351	152.2581	152.2351	0.00
01/02/2021	2029 On 04-February-21			Bond Future	105.84	105.9583	105.8410	105.9583	1,321.00
01/02/2021	2029 On 06-May-21			Bond Future	105.79	105.9042	105.7862	105.9042	2,382.00
01/02/2021	2029 On 05-August-21			Bond Future	106.95	107.0673	106.9477	107.0673	0.00
01/02/2021	2029 On 04-November-21			Bond Future	106.95	107.0696	106.9497	107.0696	0.00
01/02/2021	2030 On 04-February-21			Bond Future	8.64	95.6999	96.2518	95.6999	31,084.00
01/02/2021	2030 On 04-February-21	9.17	Call	Bond Future	3110	3	3	3	0.00
01/02/2021	2030 On 04-February-21	9.30	Call	Bond Future	3854	3	4	3	0.00
01/02/2021	2030 On 04-February-21	9.35	Call	Bond Future	4138	4	4	4	0.00
01/02/2021	2030 On 04-February-21	8.20	Call	Bond Future	0	0	0	0	1,600.00
01/02/2021	2030 On 04-February-21	8.86	Call	Bond Future	1344	1	1	1	800.00
01/02/2021	2030 On 04-February-21	10.20	Call	Bond Future	8794	8	9	8	0.00
01/02/2021	2030 On 04-February-21	8.37	Call	Bond Future	15	0	0	0	1,000.00
01/02/2021	2030 On 04-February-21	9.15	Call	Bond Future	2995	2	3	2	0.00
01/02/2021	2030 On 04-February-21	9.16	Call	Bond Future	3053	3	3	3	0.00
01/02/2021	2030 On 04-February-21	9.20	Call	Bond Future	3282	3	3	3	1,600.00
01/02/2021	2030 On 04-February-21	9.12	Call	Bond Future	2823	2	3	2	1,000.00
01/02/2021	2030 On 04-February-21	8.36	Call	Bond Future	13	0	0	0	800.00
01/02/2021	2030 On 04-February-21	8.36	Put	Bond Future	1714	2	2	2	0.00
01/02/2021	2030 On 04-February-21	9.12	Put	Bond Future	1	0	0	0	0.00
01/02/2021	2030 On 04-February-21	9.16	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 04-February-21	9.15	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 04-February-21	8.20	Put	Bond Future	2690	3	3	3	0.00
01/02/2021	2030 On 04-February-21	9.20	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 04-February-21	8.86	Put	Bond Future	38	0	0	0	0.00
01/02/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	2030 On 04-February-21	8.37	Put	Bond Future	1655	2	2	2	0.00
01/02/2021	2030 On 04-February-21	9.35	Put	Bond Future	0	0	0	0	2,000.00
01/02/2021	2030 On 04-February-21	9.30	Put	Bond Future	0	0	0	0	4,000.00
01/02/2021	2030 On 04-February-21	9.17	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 06-May-21			Bond Future	8.83	96.6560	97.2130	96.6560	113,253.00
01/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2043	2	2	2	300.00
01/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3530	3	4	3	0.00
01/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	10389	10	10	10	0.00
01/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	14981	14	15	14	0.00
01/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4039	4	4	4	0.00
01/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	11396	11	11	11	0.00
01/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	3721	3	4	3	300.00
01/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	492	0	0	0	700.00
01/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7087	7	7	7	0.00
01/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3272	3	3	3	0.00
01/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	6533	6	7	6	0.00
01/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	14888	14	15	14	0.00
01/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	3643	3	4	3	0.00
01/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	14935	14	15	14	0.00
01/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	7	0	0	0	0.00
01/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1245	1	1	1	2,500.00
01/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	8	0	0	0	0.00
01/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	386	0	0	0	0.00
01/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1437	2	1	2	0.00
01/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	55	0	0	0	300.00
01/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1210	1	1	1	0.00
01/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	7	0	0	0	0.00
01/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	90	0	0	0	0.00
01/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1300	2	1	2	700.00
01/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5655	6	6	6	0.00
01/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	468	1	0	1	700.00
01/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	1080	1	1	1	2,500.00
01/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2391	3	2	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
01/02/2021	2030 On 05-August-21			Bond Future	9.03	93.6886	94.2512	93.6886	0.00
01/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	7692	7	8	7	0.00
01/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	585	1	1	1	200.00
01/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	2804	3	3	3	600.00
01/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8220	8	8	8	0.00
01/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2354	2	2	2	200.00
01/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	15438	15	15	15	0.00
01/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8179	8	8	8	0.00
01/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4362	4	4	4	600.00
01/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8138	8	8	8	0.00
01/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	770	1	1	1	0.00
01/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	760	1	1	1	0.00
01/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	62	0	0	0	600.00
01/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	8410	9	8	9	0.00
01/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	882	1	1	1	200.00
01/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3744	4	4	4	0.00
01/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	751	1	1	1	0.00
01/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	2020	2	2	2	0.00
01/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3229	4	3	4	0.00
01/02/2021	2030 On 04-November-21			Bond Future	9.22	94.6754	95.2439	94.6754	0.00
01/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2388	2	2	2	300.00
01/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	11583	11	12	11	0.00
01/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8252	8	8	8	0.00
01/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8327	8	8	8	0.00
01/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1400	1	1	1	300.00
01/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8290	8	8	8	0.00
01/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1176	1	1	1	0.00
01/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4872	5	5	5	0.00
01/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	480	1	0	1	300.00
01/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1187	1	1	1	0.00
01/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6743	7	7	7	0.00
01/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1164	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
01/02/2021	2032 On 04-February-21			Bond Future	9.58	93.4242	94.0086	93.4242	11,837.00
01/02/2021	2032 On 04-February-21	9.62	Call	Bond Future	575	0	1	0	0.00
01/02/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
01/02/2021	2032 On 04-February-21	9.61	Call	Bond Future	537	0	1	0	0.00
01/02/2021	2032 On 04-February-21	9.63	Call	Bond Future	614	0	1	0	0.00
01/02/2021	2032 On 04-February-21	9.29	Call	Bond Future	16	0	0	0	800.00
01/02/2021	2032 On 04-February-21	10.82	Call	Bond Future	7445	7	7	7	0.00
01/02/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
01/02/2021	2032 On 04-February-21	9.63	Put	Bond Future	275	1	0	1	0.00
01/02/2021	2032 On 04-February-21	9.29	Put	Bond Future	1857	2	2	2	0.00
01/02/2021	2032 On 04-February-21	9.61	Put	Bond Future	325	1	0	1	0.00
01/02/2021	2032 On 04-February-21	8.79	Put	Bond Future	5179	6	5	6	0.00
01/02/2021	2032 On 04-February-21	9.62	Put	Bond Future	299	1	0	1	0.00
01/02/2021	2032 On 06-May-21			Bond Future	9.78	90.2141	90.8038	90.2141	125,786.00
01/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	4563	4	5	4	736.00
01/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	12975	12	13	12	0.00
01/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	12927	12	13	12	0.00
01/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	15176	15	15	15	0.00
01/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	13024	12	13	12	0.00
01/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	60	0	0	0	0.00
01/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	62	0	0	0	0.00
01/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	61	0	0	0	0.00
01/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	21	0	0	0	736.00
01/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1255	1	1	1	0.00
01/02/2021	2032 On 05-August-21			Bond Future	9.98	91.1832	91.7789	91.1832	0.00
01/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	8709	8	9	8	0.00
01/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	8750	8	9	8	0.00
01/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8792	8	9	8	0.00
01/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	1011	1	1	1	0.00
01/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	1022	1	1	1	0.00
01/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	1034	1	1	1	0.00
01/02/2021	2032 On 04-November-21			Bond Future	10.19	87.9993	88.6013	87.9993	0.00
01/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1867	2	2	2	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
01/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	13949	13	14	13	0.00
01/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	9511	9	10	9	0.00
01/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3019	3	3	3	700.00
01/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	9433	9	9	9	0.00
01/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	9472	9	9	9	0.00
01/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1306	1	1	1	0.00
01/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1330	1	1	1	0.00
01/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	7068	8	7	8	0.00
01/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	434	0	0	0	700.00
01/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1318	1	1	1	0.00
01/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	5165	6	5	6	0.00
01/02/2021	2033 On 04-February-21			Bond Future	100.11	100.2636	100.1100	100.2636	1,258.00
01/02/2021	2033 On 06-May-21			Bond Future	99.92	100.0750	99.9193	100.0750	8,634.00
01/02/2021	2033 On 05-August-21			Bond Future	101.02	101.1740	101.0162	101.1740	0.00
01/02/2021	2033 On 04-November-21			Bond Future	100.88	101.0386	100.8803	101.0386	0.00
01/02/2021	2037 On 04-February-21			Bond Future	10.59	83.4750	84.2569	83.4750	50,431.00
01/02/2021	2037 On 04-February-21	10.29	Call	Bond Future	17	0	0	0	0.00
01/02/2021	2037 On 04-February-21	11.97	Call	Bond Future	8515	8	9	8	23.00
01/02/2021	2037 On 04-February-21	10.48	Call	Bond Future	183	0	0	0	240.00
01/02/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
01/02/2021	2037 On 04-February-21	10.28	Call	Bond Future	14	0	0	0	0.00
01/02/2021	2037 On 04-February-21	10.27	Call	Bond Future	12	0	0	0	0.00
01/02/2021	2037 On 04-February-21	11.90	Call	Bond Future	8115	7	8	7	0.00
01/02/2021	2037 On 04-February-21	13.73	Call	Bond Future	17578	17	18	17	0.00
01/02/2021	2037 On 04-February-21	10.85	Call	Bond Future	1746	1	2	1	0.00
01/02/2021	2037 On 04-February-21	10.35	Call	Bond Future	40	0	0	0	0.00
01/02/2021	2037 On 04-February-21	10.35	Put	Bond Future	1681	2	2	2	72.00
01/02/2021	2037 On 04-February-21	10.85	Put	Bond Future	41	0	0	0	72.00
01/02/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
01/02/2021	2037 On 04-February-21	10.27	Put	Bond Future	2207	3	2	3	0.00
01/02/2021	2037 On 04-February-21	10.28	Put	Bond Future	2139	3	2	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
01/02/2021	2037 On 04-February-21	9.65	Put	Bond Future	6677	7	7	7	0.00
01/02/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	240.00
01/02/2021	2037 On 04-February-21	10.48	Put	Bond Future	935	2	1	2	0.00
01/02/2021	2037 On 04-February-21	10.29	Put	Bond Future	2072	3	2	3	0.00
01/02/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2037 On 06-May-21			Bond Future	10.80	84.3091	85.0983	84.3091	125,669.00
01/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10073	9	10	9	0.00
01/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	9977	9	10	9	0.00
01/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10025	9	10	9	0.00
01/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	367	0	0	0	0.00
01/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	379	0	0	0	0.00
01/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	373	0	0	0	0.00
01/02/2021	2037 On 05-August-21			Bond Future	11.02	80.9587	81.7562	80.9587	0.00
01/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	8805	8	9	8	0.00
01/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	8885	8	9	8	0.00
01/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	8845	8	9	8	0.00
01/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1479	2	1	2	0.00
01/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1494	2	1	2	0.00
01/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1465	2	1	2	0.00
01/02/2021	2037 On 04-November-21			Bond Future	11.23	81.8116	82.6174	81.8116	0.00
01/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10434	10	10	10	0.00
01/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	10473	10	10	10	0.00
01/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	10511	10	11	10	0.00
01/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1539	2	2	2	0.00
01/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1527	2	2	2	0.00
01/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1552	2	2	2	0.00
01/02/2021	2038 On 04-February-21			Bond Future	112.95	112.9487	112.9502	112.9487	5,008.00
01/02/2021	2038 On 06-May-21			Bond Future	114.11	114.1053	114.1063	114.1053	6,799.00
01/02/2021	2038 On 05-August-21			Bond Future	113.64	113.6364	113.6385	113.6364	0.00
01/02/2021	2038 On 04-November-21			Bond Future	114.86	114.8596	114.8619	114.8596	0.00
01/02/2021	2040 On 04-February-21			Bond Future	10.73	85.6138	86.3411	85.6138	51,833.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	2040 On 04-February-21	10.41	Call	Bond Future	11	0	0	0	0.00
01/02/2021	2040 On 04-February-21	10.40	Call	Bond Future	9	0	0	0	0.00
01/02/2021	2040 On 04-February-21	10.24	Call	Bond Future	0	0	0	0	500.00
01/02/2021	2040 On 04-February-21	11.57	Call	Bond Future	5707	5	6	5	0.00
01/02/2021	2040 On 04-February-21	10.07	Call	Bond Future	0	0	0	0	800.00
01/02/2021	2040 On 04-February-21	11.74	Call	Bond Future	6784	6	7	6	0.00
01/02/2021	2040 On 04-February-21	10.42	Call	Bond Future	13	0	0	0	0.00
01/02/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
01/02/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
01/02/2021	2040 On 04-February-21	10.07	Put	Bond Future	4899	6	5	6	0.00
01/02/2021	2040 On 04-February-21	9.57	Put	Bond Future	8932	10	9	10	0.00
01/02/2021	2040 On 04-February-21	10.42	Put	Bond Future	2246	3	2	3	0.00
01/02/2021	2040 On 04-February-21	9.49	Put	Bond Future	9603	10	10	10	0.00
01/02/2021	2040 On 04-February-21	11.74	Put	Bond Future	0	0	0	0	800.00
01/02/2021	2040 On 04-February-21	11.57	Put	Bond Future	0	0	0	0	500.00
01/02/2021	2040 On 04-February-21	10.40	Put	Bond Future	2391	3	2	3	0.00
01/02/2021	2040 On 04-February-21	10.24	Put	Bond Future	3589	4	4	4	0.00
01/02/2021	2040 On 04-February-21	10.41	Put	Bond Future	2318	3	2	3	0.00
01/02/2021	2040 On 06-May-21			Bond Future	10.93	86.4692	87.2034	86.4692	75,499.00
01/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	14685	14	15	14	0.00
01/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	9936	9	10	9	0.00
01/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	9887	9	10	9	0.00
01/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2679	2	3	2	300.00
01/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	5769	5	6	5	300.00
01/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	9986	9	10	9	0.00
01/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	469	1	0	1	0.00
01/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1447	2	1	2	0.00
01/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	3380	4	3	4	0.00
01/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	484	1	0	1	0.00
01/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	477	1	0	1	0.00
01/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	93	0	0	0	300.00
01/02/2021	2040 On 05-August-21			Bond Future	11.14	82.8917	83.6335	82.8917	0.00
01/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5687	5	6	5	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	19854	19	20	19	0.00
01/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	9738	9	10	9	0.00
01/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3856	4	4	4	900.00
01/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	9695	9	10	9	0.00
01/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	9652	9	10	9	0.00
01/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1404	2	1	2	0.00
01/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	4477	5	4	5	0.00
01/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1432	2	1	2	0.00
01/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	96	0	0	0	900.00
01/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1418	2	1	2	0.00
01/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	3013	3	3	3	0.00
01/02/2021	2040 On 04-November-21			Bond Future	11.35	83.7650	84.5145	83.7650	0.00
01/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	10894	10	11	10	0.00
01/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	10853	10	11	10	0.00
01/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	10813	10	11	10	0.00
01/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1653	2	2	2	0.00
01/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1639	2	2	2	0.00
01/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1625	2	2	2	0.00
01/02/2021	2044 On 04-February-21			Bond Future	10.78	82.2934	83.0631	82.2934	16,649.00
01/02/2021	2044 On 04-February-21	10.36	Call	Bond Future	1	0	0	0	0.00
01/02/2021	2044 On 04-February-21	10.35	Call	Bond Future	1	0	0	0	0.00
01/02/2021	2044 On 04-February-21	10.29	Call	Bond Future	0	0	0	0	0.00
01/02/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
01/02/2021	2044 On 04-February-21	10.37	Call	Bond Future	1	0	0	0	0.00
01/02/2021	2044 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
01/02/2021	2044 On 04-February-21	10.84	Call	Bond Future	721	1	1	1	0.00
01/02/2021	2044 On 04-February-21	10.35	Put	Bond Future	3213	4	3	4	0.00
01/02/2021	2044 On 04-February-21	10.04	Put	Bond Future	5654	6	6	6	0.00
01/02/2021	2044 On 04-February-21	10.36	Put	Bond Future	3136	4	3	4	0.00
01/02/2021	2044 On 04-February-21	10.29	Put	Bond Future	3676	4	4	4	265.00
01/02/2021	2044 On 04-February-21	9.66	Put	Bond Future	8808	10	9	10	0.00
01/02/2021	2044 On 04-February-21	10.84	Put	Bond Future	295	1	0	1	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	2044 On 04-February-21	10.37	Put	Bond Future	3059	4	3	4	0.00
01/02/2021	2044 On 06-May-21			Bond Future	10.98	83.1156	83.8926	83.1156	53,296.00
01/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	9827	9	10	9	0.00
01/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2148	2	2	2	3,100.00
01/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4568	4	5	4	3,100.00
01/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7161	7	7	7	0.00
01/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3537	3	4	3	0.00
01/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4789	4	5	4	0.00
01/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6621	6	7	6	0.00
01/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10073	9	10	9	0.00
01/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	9778	9	10	9	0.00
01/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	9729	9	10	9	0.00
01/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	526	1	1	1	0.00
01/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	518	1	1	1	0.00
01/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	473	1	0	1	3,100.00
01/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	1239	1	1	1	3,100.00
01/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1909	2	2	2	3,100.00
01/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	1098	1	1	1	0.00
01/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	2019	2	2	2	0.00
01/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	511	1	1	1	0.00
01/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2679	3	3	3	3,100.00
01/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	4126	5	4	5	0.00
01/02/2021	2044 On 05-August-21			Bond Future	11.18	79.6273	80.4124	79.6273	0.00
01/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10042	9	10	9	0.00
01/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10084	9	10	9	0.00
01/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10127	10	10	10	0.00
01/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1319	2	1	2	0.00
01/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1332	2	1	2	0.00
01/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1346	2	1	2	0.00
01/02/2021	2044 On 04-November-21			Bond Future	11.38	80.4662	81.2595	80.4662	0.00
01/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10726	10	11	10	0.00
01/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10765	10	11	10	0.00
01/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	10805	10	11	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
01/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1688	2	2	2	0.00
01/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1702	2	2	2	0.00
01/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1716	2	2	2	0.00
01/02/2021	2046 On 04-February-21			Bond Future	102.19	102.1855	102.1871	102.1855	14,486.00
01/02/2021	2046 On 06-May-21			Bond Future	101.44	101.4419	101.4445	101.4419	14,893.00
01/02/2021	2046 On 05-August-21			Bond Future	102.56	102.5563	102.5585	102.5563	0.00
01/02/2021	2046 On 04-November-21			Bond Future	101.86	101.8529	101.8568	101.8529	0.00
01/02/2021	2050 On 04-February-21			Bond Future	103.47	103.4643	103.4659	103.4643	9,857.00
01/02/2021	2050 On 06-May-21			Bond Future	104.52	104.5238	104.5249	104.5238	9,986.00
01/02/2021	2050 On 05-August-21			Bond Future	103.75	103.7437	103.7463	103.7437	0.00
01/02/2021	2050 On 04-November-21			Bond Future	104.86	104.8605	104.8630	104.8605	0.00
01/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	AL37 On 04-February-21			Index Future	793.74	791.7680	793.7410	791.7680	0.00
01/02/2021	AL37 On 06-May-21			Index Future	801.66	799.6790	801.6590	799.6790	0.00
01/02/2021	AL37 On 05-August-21			Index Future	810.17	808.1730	810.1670	808.1730	0.00
01/02/2021	AL37 On 04-November-21			Index Future	818.79	816.7720	818.7860	816.7720	0.00
01/02/2021	AL7T On 04-February-21			Index Future	879.50	874.1240	879.5000	874.1240	0.00
01/02/2021	AL7T On 06-May-21			Index Future	888.27	882.8570	888.2730	882.8570	0.00
01/02/2021	AL7T On 05-August-21			Index Future	897.70	892.2350	897.7000	892.2350	0.00
01/02/2021	AL7T On 04-November-21			Index Future	907.25	901.7290	907.2500	901.7290	0.00
01/02/2021	ALBI On 04-February-21			Index Future	769.64	764.8460	769.6370	764.8460	83.00
01/02/2021	ALBI On 06-May-21			Index Future	777.31	772.4870	777.3140	772.4870	270.00
01/02/2021	ALBI On 05-August-21			Index Future	785.56	780.6930	785.5640	780.6930	0.00
01/02/2021	ALBI On 04-November-21			Index Future	793.92	788.9990	793.9210	788.9990	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
01/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C212 On 31-January-22			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
01/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	ES33 On 04-February-21			Bond Future	11.25	77.5151	78.0725	77.5151	0.00
01/02/2021	ES33 On 06-May-21			Bond Future	11.50	74.5161	75.0787	74.5161	350.00
01/02/2021	ES33 On 05-August-21			Bond Future	11.76	75.3164	75.8848	75.3164	0.00
01/02/2021	ES33 On 04-November-21			Bond Future	12.03	72.3357	72.9100	72.3357	0.00
01/02/2021	ES42 On 04-February-21			Bond Future	11.76	76.5919	77.2152	76.5919	0.00
01/02/2021	ES42 On 06-May-21			Bond Future	12.00	73.0997	73.7288	73.0997	4,779.00
01/02/2021	ES42 On 05-August-21			Bond Future	12.24	73.8854	74.5211	73.8854	0.00
01/02/2021	ES42 On 04-November-21			Bond Future	12.49	70.4061	71.0484	70.4061	0.00
01/02/2021	GOVI On 04-February-21			GOVI	760.76	756.0380	760.7580	756.0380	28.00
01/02/2021	GOVI On 04-February-21	750.95	Call	GOVI	98080	5	10	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
01/02/2021	GOVI On 04-February-21	750.94	Call	GOVI	98180	5	10	5	0.00
01/02/2021	GOVI On 04-February-21	750.96	Call	GOVI	97980	5	10	5	0.00
01/02/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 06-May-21			GOVI	768.35	763.5920	768.3470	763.5920	949.00
01/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	896570	85	90	85	0.00
01/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	896670	85	90	85	0.00
01/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	896770	85	90	85	0.00
01/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 05-August-21			GOVI	776.50	771.7030	776.5010	771.7030	0.00
01/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	573510	53	57	53	0.00
01/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	573610	53	57	53	0.00
01/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	573710	53	57	53	0.00
01/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-November-21			GOVI	784.76	779.9140	784.7620	779.9140	0.00
01/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	563420	51	56	51	0.00
01/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	563520	52	56	52	0.00
01/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	563620	52	56	52	0.00
01/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2021	IGOV On 04-February-21			Index Future	273.72	273.6880	273.7190	273.6880	120.00
01/02/2021	IGOV On 06-May-21			Index Future	276.52	276.4910	276.5180	276.4910	973.00
01/02/2021	IGOV On 05-August-21			Index Future	279.52	279.4950	279.5200	279.4950	0.00
01/02/2021	IGOV On 04-November-21			Index Future	282.56	282.5360	282.5600	282.5360	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
01/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
01/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4200	90.4200	90.4200	0.00
01/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.35	89.3500	89.3500	89.3500	0.00
01/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.59	90.5800	90.5900	90.5800	51.00
01/02/2021	IS05 On 15-March-22			Interest Rate Swap	89.99	89.9800	89.9900	89.9800	0.00
01/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.04	90.0400	90.0400	90.0400	0.00
01/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.13	93.1300	93.1300	93.1300	0.00
01/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.55	93.5600	93.5500	93.5600	0.00
01/02/2021	IS05 On 22-March-23			Interest Rate Swap	85.86	85.8800	85.8600	85.8800	0.00
01/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.31	91.3300	91.3100	91.3300	0.00
01/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/02/2021	IS10 On 17-December-25			Interest Rate Swap	77.87	77.9200	77.8700	77.9200	0.00
01/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.27	74.3300	74.2700	74.3300	0.00
01/02/2021	IS10 On 15-June-26			Interest Rate Swap	72.56	72.6200	72.5600	72.6200	0.00
01/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.47	74.5200	74.4700	74.5200	0.00
01/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.41	78.4600	78.4100	78.4600	0.00
01/02/2021	IS10 On 15-March-27			Interest Rate Swap	76.83	76.8700	76.8300	76.8700	0.00
01/02/2021	IS10 On 21-June-27			Interest Rate Swap	78.83	78.8600	78.8300	78.8600	0.00
01/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.62	84.6400	84.6200	84.6400	0.00
01/02/2021	IS10 On 20-December-27			Interest Rate Swap	84.98	84.9900	84.9800	84.9900	0.00
01/02/2021	IS10 On 22-March-28			Interest Rate Swap	77.91	77.9200	77.9100	77.9200	0.00
01/02/2021	IS10 On 20-June-28			Interest Rate Swap	85.81	85.8400	85.8100	85.8400	0.00
01/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
01/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
01/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.57	96.4400	96.4300	96.4400	0.00
01/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.56	96.4500	96.4400	96.4500	0.00
01/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.55	96.4650	96.4550	96.4650	0.00
01/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.55	96.4600	96.4500	96.4600	0.00
01/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.58	96.4300	96.4200	96.4300	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.75	96.2450	96.2550	96.2450	0.00
01/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.83	96.1600	96.1700	96.1600	0.00
01/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.08	95.9100	95.9200	95.9100	20,001.00
01/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.17	95.8250	95.8350	95.8250	0.00
01/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.43	95.5700	95.5700	95.5700	0.00
01/02/2021	R023 On 04-February-21			Bond Future	4.62	109.4911	109.5342	109.4911	11,572.00
01/02/2021	R023 On 04-February-21	6.33	Call	Bond Future	3378	3	3	3	0.00
01/02/2021	R023 On 04-February-21	6.32	Call	Bond Future	3359	3	3	3	0.00
01/02/2021	R023 On 04-February-21	6.34	Call	Bond Future	3398	3	3	3	0.00
01/02/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 06-May-21			Bond Future	4.70	106.6795	106.7225	106.6795	37,743.00
01/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4925	5	5	5	0.00
01/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4908	5	5	5	0.00
01/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4942	5	5	5	0.00
01/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 05-August-21			Bond Future	4.77	107.8250	107.8680	107.8250	0.00
01/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	1042	1	1	1	0.00
01/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	1029	1	1	1	0.00
01/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	1017	1	1	1	0.00
01/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	223	0	0	0	0.00
01/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	220	0	0	0	0.00
01/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	217	0	0	0	0.00
01/02/2021	R023 On 04-November-21			Bond Future	4.87	105.0539	105.0973	105.0539	0.00
01/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	539	1	1	1	0.00
01/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	532	1	1	1	0.00
01/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	524	1	1	1	0.00
01/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	480	1	0	1	0.00
01/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	474	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
01/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	469	0	0	0	0.00
01/02/2021	R035 On 04-February-21			Bond Future	10.34	92.4588	93.2146	92.4588	36,839.00
01/02/2021	R035 On 04-February-21	10.06	Call	Bond Future	19	0	0	0	0.00
01/02/2021	R035 On 04-February-21	10.14	Call	Bond Future	61	0	0	0	0.00
01/02/2021	R035 On 04-February-21	10.05	Call	Bond Future	16	0	0	0	0.00
01/02/2021	R035 On 04-February-21	10.04	Call	Bond Future	14	0	0	0	0.00
01/02/2021	R035 On 04-February-21	11.14	Call	Bond Future	5155	4	5	4	0.00
01/02/2021	R035 On 04-February-21	11.14	Put	Bond Future	0	0	0	0	650.00
01/02/2021	R035 On 04-February-21	10.04	Put	Bond Future	2086	3	2	3	0.00
01/02/2021	R035 On 04-February-21	10.14	Put	Bond Future	1439	2	1	2	650.00
01/02/2021	R035 On 04-February-21	10.05	Put	Bond Future	2019	3	2	3	0.00
01/02/2021	R035 On 04-February-21	10.06	Put	Bond Future	1952	3	2	3	0.00
01/02/2021	R035 On 06-May-21			Bond Future	10.55	88.9101	89.6729	88.9101	97,813.00
01/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	4746	4	5	4	0.00
01/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	10978	10	11	10	0.00
01/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9350	9	9	9	0.00
01/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11027	10	11	10	0.00
01/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	5187	5	5	5	600.00
01/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	13755	13	14	13	0.00
01/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2327	2	2	2	600.00
01/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3761	3	4	3	1,650.00
01/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	5966	5	6	5	0.00
01/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2816	2	3	2	0.00
01/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1369	1	1	1	500.00
01/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	7066	6	7	6	0.00
01/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13064	12	13	12	0.00
01/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1856	2	2	2	793.00
01/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11077	10	11	10	0.00
01/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	253	0	0	0	0.00
01/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	248	0	0	0	0.00
01/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	117	0	0	0	1,650.00
01/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3922	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
01/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	855	1	1	1	1,650.00
01/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	89	0	0	0	600.00
01/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	3318	4	3	4	0.00
01/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2816	3	3	3	500.00
01/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4735	5	5	5	0.00
01/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	1126	1	1	1	793.00
01/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	244	0	0	0	0.00
01/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	2082	2	2	2	0.00
01/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	441	1	0	1	793.00
01/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1557	2	2	2	500.00
01/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1381	2	1	2	0.00
01/02/2021	R035 On 05-August-21			Bond Future	10.76	89.8648	90.6356	89.8648	0.00
01/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3951	4	4	4	0.00
01/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
01/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1862	2	2	2	100.00
01/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
01/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	6178	6	6	6	0.00
01/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
01/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	47455	48	47	48	0.00
01/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	2444	3	2	3	100.00
01/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	47688	48	48	48	0.00
01/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	47572	48	48	48	0.00
01/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3909	4	4	4	100.00
01/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	6781	7	7	7	0.00
01/02/2021	R035 On 04-November-21			Bond Future	10.98	86.3376	87.1164	86.3376	0.00
01/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	15626	15	16	15	0.00
01/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2409	2	2	2	782.00
01/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7283	7	7	7	0.00
01/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10252	10	10	10	0.00
01/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10292	10	10	10	0.00
01/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3422	3	3	3	400.00
01/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4828	4	5	4	0.00
01/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10331	10	10	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
01/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2156	2	2	2	400.00
01/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2740	3	3	3	782.00
01/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1518	2	2	2	0.00
01/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	4238	5	4	5	782.00
01/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	7248	8	7	8	0.00
01/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	7735	8	8	8	0.00
01/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5710	6	6	6	0.00
01/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1531	2	2	2	0.00
01/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1544	2	2	2	0.00
01/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	454	1	0	1	400.00
01/02/2021	R186 On 04-February-21			Bond Future	6.63	119.7053	119.9817	119.7053	37,863.00
01/02/2021	R186 On 04-February-21	7.30	Call	Bond Future	3515	3	4	3	0.00
01/02/2021	R186 On 04-February-21	8.00	Call	Bond Future	7040	7	7	7	0.00
01/02/2021	R186 On 04-February-21	8.17	Call	Bond Future	7875	8	8	8	0.00
01/02/2021	R186 On 04-February-21	8.16	Call	Bond Future	7827	8	8	8	0.00
01/02/2021	R186 On 04-February-21	8.15	Call	Bond Future	7778	8	8	8	0.00
01/02/2021	R186 On 04-February-21	7.30	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00
01/02/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21			Bond Future	6.78	120.9013	121.1798	120.9013	103,969.00
01/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3245	3	3	3	0.00
01/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18293	18	18	18	0.00
01/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18252	18	18	18	0.00
01/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18211	18	18	18	0.00
01/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	639	1	1	1	15,177.00
01/02/2021	R186 On 05-August-21			Bond Future	6.93	116.9187	117.1998	116.9187	0.00
01/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	8064	8	8	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
01/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	8023	8	8	8	0.00
01/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7983	8	8	8	0.00
01/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	205	0	0	0	0.00
01/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	201	0	0	0	0.00
01/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	197	0	0	0	0.00
01/02/2021	R186 On 04-November-21			Bond Future	7.09	118.1501	118.4341	118.1501	0.00
01/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5478	5	5	5	0.00
01/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5409	5	5	5	0.00
01/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5443	5	5	5	0.00
01/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	925	1	1	1	0.00
01/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	934	1	1	1	0.00
01/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	916	1	1	1	0.00
01/02/2021	R197 On 04-February-21			Bond Future	319.27	319.2556	319.2680	319.2556	2,352.00
01/02/2021	R197 On 06-May-21			Bond Future	322.54	322.5247	322.5356	322.5247	2,121.00
01/02/2021	R197 On 05-August-21			Bond Future	318.08	318.0623	318.0797	318.0623	0.00
01/02/2021	R197 On 04-November-21			Bond Future	321.50	321.4865	321.5039	321.4865	0.00
01/02/2021	R202 On 04-February-21			Bond Future	221.13	221.1312	221.1341	221.1312	7,585.00
01/02/2021	R202 On 06-May-21			Bond Future	223.40	223.3958	223.3974	223.3958	8,028.00
01/02/2021	R202 On 05-August-21			Bond Future	221.60	221.5974	221.6024	221.5974	0.00
01/02/2021	R202 On 04-November-21			Bond Future	223.99	223.9830	223.9878	223.9830	0.00
01/02/2021	R209 On 04-February-21			Bond Future	10.26	71.1617	71.7588	71.1617	17,870.00
01/02/2021	R209 On 04-February-21	10.11	Call	Bond Future	135	0	0	0	0.00
01/02/2021	R209 On 04-February-21	10.10	Call	Bond Future	123	0	0	0	0.00
01/02/2021	R209 On 04-February-21	10.12	Call	Bond Future	148	0	0	0	0.00
01/02/2021	R209 On 04-February-21	10.12	Put	Bond Future	980	2	1	2	0.00
01/02/2021	R209 On 04-February-21	10.10	Put	Bond Future	1074	2	1	2	0.00
01/02/2021	R209 On 04-February-21	10.11	Put	Bond Future	1027	2	1	2	0.00
01/02/2021	R209 On 06-May-21			Bond Future	10.45	68.7337	69.3364	68.7337	28,174.00
01/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3065	3	3	3	0.00
01/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	6851	6	7	6	0.00
01/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2064	2	2	2	5,325.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5433	5	5	5	0.00
01/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	9497	9	9	9	0.00
01/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2329	2	2	2	1,000.00
01/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1004	1	1	1	8,200.00
01/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4458	4	4	4	0.00
01/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1476	1	1	1	0.00
01/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	9539	9	10	9	0.00
01/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9455	9	9	9	0.00
01/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9413	9	9	9	0.00
01/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	262	0	0	0	0.00
01/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	257	0	0	0	0.00
01/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	249	0	0	0	9,150.00
01/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1394	2	1	2	3,500.00
01/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	4098	5	4	5	0.00
01/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	5158	6	5	6	0.00
01/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	253	0	0	0	0.00
01/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	1049	1	1	1	9,150.00
01/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	685	1	1	1	3,750.00
01/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	3201	4	3	4	0.00
01/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	2195	3	2	3	6,250.00
01/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2883	3	3	3	0.00
01/02/2021	R209 On 05-August-21			Bond Future	10.63	69.4720	70.0810	69.4720	0.00
01/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7505	7	8	7	0.00
01/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7470	7	7	7	0.00
01/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7540	7	8	7	0.00
01/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1413	2	1	2	0.00
01/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1440	2	1	2	0.00
01/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1426	2	1	2	0.00
01/02/2021	R209 On 04-November-21			Bond Future	10.83	67.0641	67.6794	67.0641	1,795.00
01/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1342	1	1	1	3,750.00
01/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8497	8	8	8	0.00
01/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3235	3	3	3	0.00
01/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	7908	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8530	8	9	8	0.00
01/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8464	8	8	8	0.00
01/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1671	2	2	2	0.00
01/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1941	2	2	2	5,500.00
01/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1684	2	2	2	0.00
01/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1698	2	2	2	0.00
01/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	5035	5	5	5	5,500.00
01/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	9124	10	9	10	0.00
01/02/2021	R210 On 04-February-21			Bond Future	196.25	196.2546	196.2531	196.2546	859.00
01/02/2021	R210 On 06-May-21			Bond Future	195.55	195.5509	195.5506	195.5509	1,183.00
01/02/2021	R210 On 05-August-21			Bond Future	197.70	197.6986	197.6979	197.6986	0.00
01/02/2021	R210 On 04-November-21			Bond Future	197.09	197.0868	197.0887	197.0868	0.00
01/02/2021	R212 On 04-February-21			Bond Future	170.36	170.3351	170.3630	170.3351	3,884.00
01/02/2021	R212 On 06-May-21			Bond Future	172.11	172.0794	172.1066	172.0794	3,400.00
01/02/2021	R212 On 05-August-21			Bond Future	171.67	171.6367	171.6660	171.6367	0.00
01/02/2021	R212 On 04-November-21			Bond Future	173.51	173.4845	173.5139	173.4845	0.00
01/02/2021	R213 On 04-February-21			Bond Future	9.17	88.6114	89.0935	88.6114	638.00
01/02/2021	R213 On 04-February-21	9.41	Call	Bond Future	1454	1	1	1	0.00
01/02/2021	R213 On 04-February-21	9.40	Call	Bond Future	1401	1	1	1	0.00
01/02/2021	R213 On 04-February-21	9.39	Call	Bond Future	1349	1	1	1	0.00
01/02/2021	R213 On 04-February-21	9.39	Put	Bond Future	46	0	0	0	0.00
01/02/2021	R213 On 04-February-21	9.40	Put	Bond Future	41	0	0	0	0.00
01/02/2021	R213 On 04-February-21	9.41	Put	Bond Future	36	0	0	0	0.00
01/02/2021	R213 On 06-May-21			Bond Future	9.35	85.9691	86.4555	85.9691	8,790.00
01/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13058	13	13	13	0.00
01/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13013	13	13	13	0.00
01/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13103	13	13	13	0.00
01/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	28	0	0	0	0.00
01/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	29	0	0	0	0.00
01/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	29	0	0	0	0.00
01/02/2021	R213 On 05-August-21			Bond Future	9.55	86.8922	87.3836	86.8922	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
01/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	7524	7	8	7	0.00
01/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5059	5	5	5	0.00
01/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	7831	7	8	7	0.00
01/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2597	2	3	2	200.00
01/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	7793	7	8	7	0.00
01/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	7754	7	8	7	0.00
01/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	977	1	1	1	0.00
01/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	966	1	1	1	0.00
01/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1856	2	2	2	200.00
01/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3745	4	4	4	0.00
01/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	955	1	1	1	0.00
01/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	1045	1	1	1	200.00
01/02/2021	R213 On 04-November-21			Bond Future	9.75	84.2788	84.7752	84.2788	0.00
01/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8216	8	8	8	0.00
01/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8180	8	8	8	0.00
01/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8252	8	8	8	0.00
01/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1363	1	1	1	0.00
01/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1350	1	1	1	0.00
01/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1338	1	1	1	0.00
01/02/2021	R214 On 04-February-21			Bond Future	10.64	68.2793	68.8844	68.2793	9,610.00
01/02/2021	R214 On 04-February-21	10.32	Call	Bond Future	22	0	0	0	0.00
01/02/2021	R214 On 04-February-21	10.31	Call	Bond Future	19	0	0	0	0.00
01/02/2021	R214 On 04-February-21	10.33	Call	Bond Future	25	0	0	0	0.00
01/02/2021	R214 On 04-February-21	10.33	Put	Bond Future	1885	3	2	3	0.00
01/02/2021	R214 On 04-February-21	10.31	Put	Bond Future	2004	3	2	3	0.00
01/02/2021	R214 On 04-February-21	10.32	Put	Bond Future	1944	3	2	3	0.00
01/02/2021	R214 On 06-May-21			Bond Future	10.82	65.6858	66.2966	65.6858	11,831.00
01/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8126	8	8	8	0.00
01/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8086	8	8	8	0.00
01/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8046	8	8	8	0.00
01/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	515	1	1	1	0.00
01/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	508	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
01/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	501	1	1	1	0.00
01/02/2021	R214 On 05-August-21			Bond Future	11.00	66.3912	67.0083	66.3912	0.00
01/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7125	7	7	7	0.00
01/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7158	7	7	7	0.00
01/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7091	7	7	7	0.00
01/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1750	2	2	2	0.00
01/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1782	2	2	2	0.00
01/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1766	2	2	2	0.00
01/02/2021	R214 On 04-November-21			Bond Future	11.19	63.8139	64.4376	63.8139	0.00
01/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8404	8	8	8	0.00
01/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8372	8	8	8	0.00
01/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8341	8	8	8	0.00
01/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1941	2	2	2	0.00
01/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1912	2	2	2	0.00
01/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1926	2	2	2	0.00
01/02/2021	R248 On 04-February-21			Bond Future	10.70	86.0031	86.7617	86.0031	79,924.00
01/02/2021	R248 On 04-February-21	10.48	Call	Bond Future	43	0	0	0	0.00
01/02/2021	R248 On 04-February-21	10.80	Call	Bond Future	943	1	1	1	2,140.00
01/02/2021	R248 On 04-February-21	11.50	Call	Bond Future	5609	5	6	5	0.00
01/02/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
01/02/2021	R248 On 04-February-21	10.47	Call	Bond Future	37	0	0	0	0.00
01/02/2021	R248 On 04-February-21	10.46	Call	Bond Future	32	0	0	0	0.00
01/02/2021	R248 On 04-February-21	10.75	Call	Bond Future	693	1	1	1	0.00
01/02/2021	R248 On 04-February-21	10.46	Put	Bond Future	1864	3	2	3	0.00
01/02/2021	R248 On 04-February-21	10.47	Put	Bond Future	1792	3	2	3	0.00
01/02/2021	R248 On 04-February-21	11.50	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R248 On 04-February-21	10.75	Put	Bond Future	326	1	0	1	0.00
01/02/2021	R248 On 04-February-21	9.80	Put	Bond Future	7235	8	7	8	0.00
01/02/2021	R248 On 04-February-21	10.48	Put	Bond Future	1721	2	2	2	0.00
01/02/2021	R248 On 04-February-21	10.80	Put	Bond Future	207	1	0	1	0.00
01/02/2021	R248 On 06-May-21			Bond Future	10.88	82.4529	83.2186	82.4529	123,651.00
01/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10015	9	10	9	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
01/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	9965	9	10	9	0.00
01/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10065	9	10	9	0.00
01/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	494	1	0	1	0.00
01/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	509	1	1	1	0.00
01/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	501	1	1	1	0.00
01/02/2021	R248 On 05-August-21			Bond Future	11.07	83.3383	84.1119	83.3383	0.00
01/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	10381	10	10	10	0.00
01/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	10337	10	10	10	0.00
01/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10425	10	10	10	0.00
01/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1311	1	1	1	0.00
01/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	1298	1	1	1	0.00
01/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	1285	1	1	1	0.00
01/02/2021	R248 On 04-November-21			Bond Future	11.27	79.8054	80.5871	79.8054	0.00
01/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11131	11	11	11	0.00
01/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11171	11	11	11	0.00
01/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11212	11	11	11	0.00
01/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1583	2	2	2	0.00
01/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1597	2	2	2	0.00
01/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1610	2	2	2	0.00