



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: 01/09/2021 TO: 01/09/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	2025 On 04-November-21			Bond Future	155.22	155.1332	155.2203	155.1332	4,840.00
01/09/2021	2025 On 03-February-22			Bond Future	155.44	155.3484	155.4352	155.3484	0.00
01/09/2021	2025 On 05-May-22			Bond Future	157.30	157.2105	157.2975	157.2105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2021	2025 On 04-August-22			Bond Future	157.63	157.5414	157.6288	157.5414	0.00
01/09/2021	2029 On 04-November-21			Bond Future	114.29	114.1127	114.2885	114.1127	2,964.00
01/09/2021	2029 On 03-February-22			Bond Future	115.61	115.4343	115.6112	115.4343	0.00
01/09/2021	2029 On 05-May-22			Bond Future	115.80	115.6204	115.7986	115.6204	0.00
01/09/2021	2029 On 04-August-22			Bond Future	117.23	117.0518	117.2319	117.0518	0.00
01/09/2021	2030 On 04-November-21			Bond Future	8.89	97.0310	97.0361	97.0310	99,824.00
01/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8992	9	9	9	0.00
01/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8896	9	9	9	0.00
01/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	1229	1	1	1	300.00
01/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12898	13	13	13	0.00
01/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	1180	1	1	1	3,250.00
01/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2944	3	3	3	0.00
01/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5589	6	6	6	29.00
01/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8944	9	9	9	0.00
01/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	349	0	0	0	300.00
01/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	12067	12	12	12	0.00
01/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2563	3	3	3	29.00
01/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	3144	3	3	3	0.00
01/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	652	1	1	1	9,100.00
01/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	721	1	1	1	0.00
01/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	1922	2	2	2	0.00
01/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	3	0	0	0	300.00
01/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	37	0	0	0	0.00
01/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	38	0	0	0	0.00
01/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	3900	4	4	4	0.00
01/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	881	1	1	1	0.00
01/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	1985	2	2	2	0.00
01/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	5	0	0	0	29.00
01/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	201	0	0	0	0.00
01/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	36	0	0	0	0.00
01/09/2021	2030 On 03-February-22			Bond Future	9.08	94.1270	94.1313	94.1270	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
01/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3454	3	3	3	0.00
01/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3419	3	3	3	0.00
01/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4705	5	5	5	0.00
01/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	9206	9	9	9	0.00
01/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	4024	4	4	4	1,000.00
01/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3488	3	3	3	0.00
01/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	3151	3	3	3	0.00
01/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	853	1	1	1	101.00
01/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1744	2	2	2	1,000.00
01/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	2994	3	3	3	0.00
01/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1719	2	2	2	101.00
01/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4660	5	5	5	0.00
01/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1531	2	2	2	0.00
01/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	286	0	0	0	1,000.00
01/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1287	1	1	1	0.00
01/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1042	1	1	1	101.00
01/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1567	2	2	2	0.00
01/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1549	2	2	2	0.00
01/09/2021	2030 On 05-May-22			Bond Future	9.28	95.2336	95.2374	95.2336	0.00
01/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5855	6	6	6	0.00
01/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5818	6	6	6	0.00
01/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	3011	3	3	3	0.00
01/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1871	2	2	2	1,800.00
01/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	9178	9	9	9	0.00
01/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1703	2	2	2	200.00
01/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	356	0	0	0	200.00
01/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5893	6	6	6	0.00
01/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4939	5	5	5	0.00
01/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	1090	1	1	1	1,073.00
01/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	669	1	1	1	1,800.00
01/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	3901	4	4	4	0.00
01/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4161	4	4	4	0.00
01/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	6809	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1201	1	1	1	0.00
01/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	8836	9	9	9	0.00
01/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	569	1	1	1	1,800.00
01/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2627	3	3	3	1,073.00
01/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5394	5	5	5	0.00
01/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1223	1	1	1	0.00
01/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1522	2	2	2	1,073.00
01/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1212	1	1	1	200.00
01/09/2021	2030 On 04-August-22			Bond Future	9.49	92.3390	92.3424	92.3390	0.00
01/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3342	3	3	3	0.00
01/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3316	3	3	3	0.00
01/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3369	3	3	3	0.00
01/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	2995	3	3	3	0.00
01/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3042	3	3	3	0.00
01/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3019	3	3	3	0.00
01/09/2021	2032 On 04-November-21			Bond Future	9.55	92.3895	92.4285	92.3895	126,484.00
01/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	12047	12	12	12	0.00
01/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	1120	1	1	1	700.00
01/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	17343	17	17	17	0.00
01/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11996	12	12	12	0.00
01/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11946	12	12	12	0.00
01/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2747	3	3	3	700.00
01/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	15	0	0	0	0.00
01/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
01/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1066	1	1	1	0.00
01/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	16	0	0	0	0.00
01/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2495	3	2	3	0.00
01/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	15	0	0	0	0.00
01/09/2021	2032 On 03-February-22			Bond Future	9.74	93.4372	93.4757	93.4372	0.00
01/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	5209	5	5	5	0.00
01/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	5252	5	5	5	0.00
01/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	683	1	1	1	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3987	4	4	4	0.00
01/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	1075	1	1	1	97.00
01/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	7478	7	7	7	0.00
01/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4830	5	5	5	0.00
01/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	2097	2	2	2	1,050.00
01/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	2238	2	2	2	210.00
01/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	5166	5	5	5	0.00
01/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	5124	5	5	5	0.00
01/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2817	3	3	3	0.00
01/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	6166	6	6	6	0.00
01/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	2125	2	2	2	400.00
01/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	8311	8	8	8	0.00
01/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5596	6	6	6	0.00
01/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2384	2	2	2	0.00
01/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	6122	6	6	6	0.00
01/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	927	1	1	1	1,050.00
01/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1064	1	1	1	210.00
01/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	533	1	1	1	210.00
01/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	917	1	1	1	97.00
01/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1305	1	1	1	400.00
01/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3091	3	3	3	0.00
01/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2410	2	2	2	198.00
01/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	5811	6	6	6	0.00
01/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1206	1	1	1	0.00
01/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1165	1	1	1	198.00
01/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1192	1	1	1	0.00
01/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2809	3	3	3	1,050.00
01/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3123	3	3	3	0.00
01/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	2963	3	3	3	0.00
01/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	656	1	1	1	400.00
01/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1657	2	2	2	97.00
01/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	4747	5	5	5	0.00
01/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1178	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
01/09/2021	2032 On 05-May-22			Bond Future	9.93	90.3890	90.4274	90.3890	0.00
01/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	7256	7	7	7	0.00
01/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	7171	7	7	7	0.00
01/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3927	4	4	4	780.00
01/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	2168	2	2	2	780.00
01/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	7213	7	7	7	0.00
01/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7851	8	8	8	0.00
01/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1035	1	1	1	780.00
01/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1180	1	1	1	0.00
01/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1191	1	1	1	0.00
01/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2526	3	3	3	0.00
01/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4245	4	4	4	0.00
01/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1170	1	1	1	0.00
01/09/2021	2032 On 04-August-22			Bond Future	10.14	91.4383	91.4768	91.4383	0.00
01/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3796	4	4	4	0.00
01/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3766	4	4	4	0.00
01/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3826	4	4	4	0.00
01/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3404	3	3	3	0.00
01/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3378	3	3	3	0.00
01/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3353	3	3	3	0.00
01/09/2021	2033 On 04-November-21			Bond Future	108.26	108.1780	108.2552	108.1780	8,979.00
01/09/2021	2033 On 03-February-22			Bond Future	109.51	109.4309	109.5080	109.4309	0.00
01/09/2021	2033 On 05-May-22			Bond Future	109.54	109.4647	109.5421	109.4647	0.00
01/09/2021	2033 On 04-August-22			Bond Future	110.90	110.8198	110.8978	110.8198	0.00
01/09/2021	2037 On 04-November-21			Bond Future	10.39	88.3251	88.0180	88.3251	121,563.00
01/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	14344	15	14	15	0.00
01/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	14293	15	14	15	0.00
01/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14395	15	14	15	0.00
01/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11637	12	12	12	0.00
01/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	7245	8	7	8	600.00
01/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	45	0	0	0	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
01/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	257	0	0	0	0.00
01/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	10	0	0	0	0.00
01/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	10	0	0	0	0.00
01/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	9	0	0	0	0.00
01/09/2021	2037 On 03-February-22			Bond Future	10.57	85.0722	84.7608	85.0722	0.00
01/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6699	7	7	7	0.00
01/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6651	7	7	7	0.00
01/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6604	7	7	7	0.00
01/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1099	1	1	1	0.00
01/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1123	1	1	1	0.00
01/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1111	1	1	1	0.00
01/09/2021	2037 On 05-May-22			Bond Future	10.76	86.0725	85.7569	86.0725	0.00
01/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7902	8	8	8	0.00
01/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7857	8	8	8	0.00
01/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7812	8	8	8	0.00
01/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1414	1	1	1	0.00
01/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1438	1	1	1	0.00
01/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1426	1	1	1	0.00
01/09/2021	2037 On 04-August-22			Bond Future	10.96	82.8150	82.4952	82.8150	0.00
01/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3871	4	4	4	0.00
01/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5633	6	6	6	0.00
01/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1742	2	2	2	50.00
01/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3839	4	4	4	0.00
01/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3808	4	4	4	0.00
01/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4273	4	4	4	0.00
01/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4211	4	4	4	0.00
01/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2870	3	3	3	50.00
01/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7389	7	7	7	0.00
01/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4242	4	4	4	50.00
01/09/2021	2038 On 04-November-21			Bond Future	120.95	120.7636	120.9487	120.7636	5,949.00
01/09/2021	2038 On 03-February-22			Bond Future	120.57	120.3831	120.5694	120.3831	0.00
01/09/2021	2038 On 05-May-22			Bond Future	122.01	121.8261	122.0140	121.8261	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
01/09/2021	2038 On 04-August-22			Bond Future	121.71	121.5173	121.7070	121.5173	0.00
01/09/2021	2040 On 04-November-21			Bond Future	10.49	90.7799	90.4468	90.7799	81,998.00
01/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	15212	16	15	16	0.00
01/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	15105	15	15	15	0.00
01/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	15159	15	15	15	0.00
01/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	12	0	0	0	0.00
01/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	12	0	0	0	0.00
01/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	12	0	0	0	0.00
01/09/2021	2040 On 03-February-22			Bond Future	10.67	87.3046	86.9669	87.3046	0.00
01/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	7296	8	7	8	0.00
01/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	7245	8	7	8	0.00
01/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	7347	8	7	8	0.00
01/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1200	1	1	1	0.00
01/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1187	1	1	1	0.00
01/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1175	1	1	1	0.00
01/09/2021	2040 On 05-May-22			Bond Future	10.85	88.3312	87.9890	88.3312	0.00
01/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	8416	9	8	9	0.00
01/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	8368	9	8	9	0.00
01/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	1030	1	1	1	1,200.00
01/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2876	3	3	3	1,200.00
01/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13837	14	14	14	0.00
01/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	8464	9	8	9	0.00
01/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1553	1	2	1	0.00
01/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	4859	5	5	5	0.00
01/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1565	1	2	1	0.00
01/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	593	1	1	1	1,200.00
01/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1578	2	2	2	0.00
01/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	8651	8	9	8	0.00
01/09/2021	2040 On 04-August-22			Bond Future	11.05	84.8494	84.5027	84.8494	0.00
01/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	4323	5	4	5	0.00
01/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	4288	4	4	4	0.00
01/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	4357	5	4	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
01/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4324	4	4	4	0.00
01/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4390	4	4	4	0.00
01/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4357	4	4	4	0.00
01/09/2021	2044 On 04-November-21			Bond Future	10.56	87.2852	86.9827	87.2852	60,562.00
01/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14804	15	15	15	0.00
01/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14750	15	15	15	0.00
01/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14857	15	15	15	0.00
01/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	16	0	0	0	0.00
01/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	17	0	0	0	0.00
01/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	17	0	0	0	0.00
01/09/2021	2044 On 03-February-22			Bond Future	10.73	83.8954	83.5887	83.8954	0.00
01/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	7140	7	7	7	0.00
01/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	7089	7	7	7	0.00
01/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	7038	7	7	7	0.00
01/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1194	1	1	1	0.00
01/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1181	1	1	1	0.00
01/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1168	1	1	1	0.00
01/09/2021	2044 On 05-May-22			Bond Future	10.90	84.8819	84.5711	84.8819	0.00
01/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	8353	9	8	9	0.00
01/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	8305	9	8	9	0.00
01/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	8257	9	8	9	0.00
01/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1664	2	2	2	0.00
01/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1651	2	2	2	0.00
01/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1638	2	2	2	0.00
01/09/2021	2044 On 04-August-22			Bond Future	11.09	81.4851	81.1702	81.4851	0.00
01/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4424	5	4	5	0.00
01/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4389	5	4	5	0.00
01/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4353	5	4	5	0.00
01/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4414	4	4	4	0.00
01/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4381	4	4	4	0.00
01/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4348	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
01/09/2021	2046 On 04-November-21			Bond Future	108.05	108.1152	108.0491	108.1152	17,210.00
01/09/2021	2046 On 03-February-22			Bond Future	109.30	109.3674	109.2995	109.3674	0.00
01/09/2021	2046 On 05-May-22			Bond Future	108.73	108.7966	108.7273	108.7966	0.00
01/09/2021	2046 On 04-August-22			Bond Future	110.07	110.1438	110.0733	110.1438	0.00
01/09/2021	2050 On 04-November-21			Bond Future	111.38	110.5297	111.3802	110.5297	8,607.00
01/09/2021	2050 On 03-February-22			Bond Future	110.69	109.8322	110.6917	109.8322	0.00
01/09/2021	2050 On 05-May-22			Bond Future	112.02	111.1488	112.0180	111.1488	0.00
01/09/2021	2050 On 04-August-22			Bond Future	111.39	110.5076	111.3870	110.5076	0.00
01/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	AL37 On 04-November-21			Index Future	810.35	810.1240	810.3530	810.1240	0.00
01/09/2021	AL37 On 03-February-22			Index Future	819.53	819.3030	819.5320	819.3030	0.00
01/09/2021	AL37 On 05-May-22			Index Future	829.15	828.9220	829.1520	828.9220	0.00
01/09/2021	AL37 On 04-August-22			Index Future	839.11	838.8800	839.1120	838.8800	0.00
01/09/2021	AL7T On 04-November-21			Index Future	933.47	933.6050	933.4730	933.6050	0.00
01/09/2021	AL7T On 03-February-22			Index Future	944.05	944.1830	944.0460	944.1830	0.00
01/09/2021	AL7T On 05-May-22			Index Future	955.13	955.2680	955.1270	955.2680	0.00
01/09/2021	AL7T On 04-August-22			Index Future	966.60	966.7440	966.6010	966.7440	0.00
01/09/2021	ALBI On 04-November-21			Index Future	821.85	823.3890	821.8510	823.3890	119.00
01/09/2021	ALBI On 03-February-22			Index Future	831.16	832.7180	831.1600	832.7180	0.00
01/09/2021	ALBI On 05-May-22			Index Future	840.92	842.4940	840.9160	842.4940	0.00
01/09/2021	ALBI On 04-August-22			Index Future	851.02	852.6160	851.0180	852.6160	0.00
01/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C007 On 31-January-37			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
01/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C226 On 25-January-23			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
01/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2021	ES33 On 04-November-21			Bond Future	11.11	77.8294	77.6260	77.8294	350.00
01/09/2021	ES33 On 03-February-22			Bond Future	11.35	78.7309	78.5243	78.7309	0.00
01/09/2021	ES33 On 05-May-22			Bond Future	11.58	75.8975	75.6879	75.8975	0.00
01/09/2021	ES33 On 04-August-22			Bond Future	11.83	76.7900	76.5774	76.7900	0.00
01/09/2021	ES42 On 04-November-21			Bond Future	11.61	76.5180	76.2422	76.5180	4,779.00
01/09/2021	ES42 On 03-February-22			Bond Future	11.82	77.4048	77.1251	77.4048	0.00
01/09/2021	ES42 On 05-May-22			Bond Future	12.04	74.0747	73.7911	74.0747	0.00
01/09/2021	ES42 On 04-August-22			Bond Future	12.26	74.9444	74.6570	74.9444	0.00
01/09/2021	GOVI On 04-November-21			GOVI	811.53	812.9630	811.5300	812.9630	986.00
01/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	831100	85	83	85	0.00
01/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	831300	85	83	85	0.00
01/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	831200	85	83	85	0.00
01/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 03-February-22			GOVI	820.72	822.1740	820.7220	822.1740	0.00
01/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	279720	29	28	29	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
01/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	279820	29	28	29	0.00
01/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	279620	29	28	29	0.00
01/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 05-May-22			GOVI	830.36	831.8260	830.3560	831.8260	0.00
01/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	421160	44	42	44	0.00
01/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	421260	44	42	44	0.00
01/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	421060	44	42	44	0.00
01/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 04-August-22			GOVI	840.33	841.8200	840.3310	841.8200	0.00
01/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	210610	23	21	23	0.00
01/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	210710	23	21	23	0.00
01/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	210510	23	21	23	0.00
01/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
01/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
01/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2021	IGOV On 04-November-21			Index Future	296.36	296.0000	296.3640	296.0000	475.00
01/09/2021	IGOV On 03-February-22			Index Future	299.79	299.4270	299.7940	299.4270	0.00
01/09/2021	IGOV On 05-May-22			Index Future	303.39	303.0140	303.3850	303.0140	0.00
01/09/2021	IGOV On 04-August-22			Index Future	307.10	306.7250	307.1000	306.7250	0.00
01/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
01/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
01/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
01/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
01/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
01/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3150	96.3250	96.3150	30,000.00
01/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	96.2750	96.2750	0.00
01/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2700	96.2500	96.2700	0.00
01/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.1650	96.1550	96.1650	0.00
01/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.87	96.1400	96.1300	96.1400	0.00
01/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.04	95.9900	95.9600	95.9900	0.00
01/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.07	95.9500	95.9300	95.9500	0.00
01/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.47	95.5650	95.5350	95.5650	472.00
01/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.73	95.3300	95.2700	95.3300	0.00
01/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.02	95.0400	94.9800	95.0400	68.00
01/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.24	94.8250	94.7650	94.8250	0.00
01/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.52	94.5450	94.4850	94.5450	0.00
01/09/2021	R023 On 04-November-21			Bond Future	4.94	104.9828	104.9951	104.9828	14,628.00
01/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	156	0	0	0	0.00
01/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	150	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
01/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	143	0	0	0	0.00
01/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	200	0	0	0	0.00
01/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	194	0	0	0	0.00
01/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	188	0	0	0	0.00
01/09/2021	R023 On 03-February-22			Bond Future	5.05	106.1729	106.1844	106.1729	0.00
01/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	260	0	0	0	0.00
01/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	254	0	0	0	0.00
01/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	266	0	0	0	0.00
01/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	233	0	0	0	0.00
01/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	242	0	0	0	0.00
01/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	238	0	0	0	0.00
01/09/2021	R023 On 05-May-22			Bond Future	5.14	103.5102	103.5213	103.5102	0.00
01/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	974	1	1	1	0.00
01/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	967	1	1	1	0.00
01/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	981	1	1	1	0.00
01/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	57	0	0	0	0.00
01/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	58	0	0	0	0.00
01/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	57	0	0	0	0.00
01/09/2021	R023 On 04-August-22			Bond Future	5.26	104.7382	104.7491	104.7382	0.00
01/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	533	1	1	1	0.00
01/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	529	1	1	1	0.00
01/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	538	1	1	1	0.00
01/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	99	0	0	0	0.00
01/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	102	0	0	0	0.00
01/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	101	0	0	0	0.00
01/09/2021	R035 On 04-November-21			Bond Future	10.14	92.8069	92.5713	92.8069	77,098.00
01/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	14226	14	14	14	0.00
01/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	14173	14	14	14	0.00
01/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	10083	10	10	10	0.00
01/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	2292	2	2	2	782.00
01/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20627	21	21	21	0.00
01/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	2408	3	2	3	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	7049	7	7	7	0.00
01/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	14278	15	14	15	0.00
01/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	6398	7	6	7	0.00
01/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1894	2	2	2	400.00
01/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	4011	4	4	4	400.00
01/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3914	4	4	4	0.00
01/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1860	2	2	2	350.00
01/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2018	2	2	2	0.00
01/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	875	1	1	1	350.00
01/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2052	2	2	2	0.00
01/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	276	0	0	0	350.00
01/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	844	1	1	1	0.00
01/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	353	0	0	0	782.00
01/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1676	2	2	2	0.00
01/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	10	0	0	0	0.00
01/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	85	0	0	0	782.00
01/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1592	2	2	2	0.00
01/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
01/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	11	0	0	0	0.00
01/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	10	0	0	0	0.00
01/09/2021	R035 On 03-February-22			Bond Future	10.33	93.8589	93.6199	93.8589	0.00
01/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6770	7	7	7	0.00
01/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	1176	1	1	1	683.00
01/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5876	6	6	6	0.00
01/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	2188	2	2	2	280.00
01/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9918	10	10	10	0.00
01/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6722	7	7	7	0.00
01/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6675	7	7	7	0.00
01/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	7493	8	7	8	0.00
01/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	4120	4	4	4	0.00
01/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	9170	9	9	9	0.00
01/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5783	6	6	6	0.00
01/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6962	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2685	3	3	3	200.00
01/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2987	3	3	3	1,600.00
01/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1692	2	2	2	200.00
01/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3958	4	4	4	0.00
01/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	6155	6	6	6	0.00
01/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2163	2	2	2	200.00
01/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4450	4	4	4	0.00
01/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1342	1	1	1	1,600.00
01/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2869	3	3	3	0.00
01/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1045	1	1	1	200.00
01/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3158	3	3	3	0.00
01/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	641	1	1	1	280.00
01/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	927	1	1	1	683.00
01/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1116	1	1	1	0.00
01/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1103	1	1	1	0.00
01/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	545	1	1	1	1,800.00
01/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1257	1	1	1	200.00
01/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1371	1	1	1	280.00
01/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3727	4	4	4	0.00
01/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1091	1	1	1	0.00
01/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2070	2	2	2	683.00
01/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5458	5	5	5	0.00
01/09/2021	R035 On 05-May-22			Bond Future	10.52	90.4841	90.2417	90.4841	0.00
01/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	8141	8	8	8	0.00
01/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	8095	8	8	8	0.00
01/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	8050	8	8	8	0.00
01/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1371	1	1	1	0.00
01/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1359	1	1	1	0.00
01/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1348	1	1	1	0.00
01/09/2021	R035 On 04-August-22			Bond Future	10.72	91.5319	91.2861	91.5319	0.00
01/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	4093	4	4	4	0.00
01/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5449	6	5	6	0.00
01/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	4060	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
01/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	4029	4	4	4	0.00
01/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3777	4	4	4	0.00
01/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1703	2	2	2	100.00
01/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4283	4	4	4	100.00
01/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7415	7	7	7	0.00
01/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4037	4	4	4	0.00
01/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	2968	3	3	3	100.00
01/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4007	4	4	4	0.00
01/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	3977	4	4	4	0.00
01/09/2021	R186 On 04-November-21			Bond Future	7.42	116.8943	116.9456	116.8943	64,167.00
01/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	3298	3	3	3	0.00
01/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5947	6	6	6	0.00
01/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	3260	3	3	3	0.00
01/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	3222	3	3	3	0.00
01/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	2098	2	2	2	0.00
01/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	236	0	0	0	0.00
01/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	230	0	0	0	0.00
01/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	35	0	0	0	15,177.00
01/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	224	0	0	0	0.00
01/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	524	1	1	1	15,177.00
01/09/2021	R186 On 03-February-22			Bond Future	7.60	112.9380	112.9887	112.9380	0.00
01/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	1044	1	1	1	0.00
01/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	1027	1	1	1	0.00
01/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	1061	1	1	1	0.00
01/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2376	2	2	2	0.00
01/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2430	2	2	2	0.00
01/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2403	2	2	2	0.00
01/09/2021	R186 On 05-May-22			Bond Future	7.80	114.2654	114.3161	114.2654	0.00
01/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	3245	3	3	3	0.00
01/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	3217	3	3	3	0.00
01/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	2165	2	2	2	435.00
01/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	4205	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
01/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	3273	3	3	3	0.00
01/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	1051	1	1	1	435.00
01/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1192	1	1	1	0.00
01/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3190	3	3	3	0.00
01/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	866	1	1	1	435.00
01/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1216	1	1	1	0.00
01/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1845	2	2	2	0.00
01/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1204	1	1	1	0.00
01/09/2021	R186 On 04-August-22			Bond Future	8.01	110.3223	110.3732	110.3223	0.00
01/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2513	2	3	2	0.00
01/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2491	2	2	2	0.00
01/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2534	3	3	3	0.00
01/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2013	2	2	2	0.00
01/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2046	2	2	2	0.00
01/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2029	2	2	2	0.00
01/09/2021	R197 On 04-November-21			Bond Future	326.51	326.5108	326.5063	326.5108	1,274.00
01/09/2021	R197 On 03-February-22			Bond Future	322.07	322.0725	322.0651	322.0725	0.00
01/09/2021	R197 On 05-May-22			Bond Future	325.92	325.9335	325.9242	325.9335	0.00
01/09/2021	R197 On 04-August-22			Bond Future	321.58	321.5954	321.5839	321.5954	0.00
01/09/2021	R202 On 04-November-21			Bond Future	240.51	240.4563	240.5060	240.4563	8,324.00
01/09/2021	R202 On 03-February-22			Bond Future	238.92	238.8753	238.9235	238.8753	0.00
01/09/2021	R202 On 05-May-22			Bond Future	241.79	241.7385	241.7860	241.7385	0.00
01/09/2021	R202 On 04-August-22			Bond Future	240.33	240.2838	240.3303	240.2838	0.00
01/09/2021	R209 On 04-November-21			Bond Future	10.12	71.8887	71.6497	71.8887	37,291.00
01/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10805	11	11	11	0.00
01/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	366	0	0	0	6,000.00
01/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	2084	2	2	2	0.00
01/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10760	11	11	11	0.00
01/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9975	10	10	10	0.00
01/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10851	11	11	11	0.00
01/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	3028	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
01/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1323	1	1	1	0.00
01/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2056	2	2	2	3,100.00
01/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1344	1	1	1	6,500.00
01/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	21	0	0	0	0.00
01/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	38	0	0	0	9,000.00
01/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	22	0	0	0	0.00
01/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	23	0	0	0	0.00
01/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	857	1	1	1	2,900.00
01/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4178	4	4	4	0.00
01/09/2021	R209 On 03-February-22			Bond Future	10.29	72.7039	72.4614	72.7039	0.00
01/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	5205	5	5	5	0.00
01/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	5165	5	5	5	0.00
01/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	5124	5	5	5	0.00
01/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1107	1	1	1	0.00
01/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1095	1	1	1	0.00
01/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1083	1	1	1	0.00
01/09/2021	R209 On 05-May-22			Bond Future	10.46	70.4172	70.1715	70.4172	0.00
01/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6507	7	7	7	0.00
01/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6468	7	6	7	0.00
01/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6429	7	6	7	0.00
01/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1283	1	1	1	0.00
01/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1272	1	1	1	0.00
01/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1261	1	1	1	0.00
01/09/2021	R209 On 04-August-22			Bond Future	10.64	71.2329	70.9839	71.2329	0.00
01/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3396	4	3	4	0.00
01/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3341	3	3	3	0.00
01/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3368	4	3	4	0.00
01/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3686	4	4	4	0.00
01/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3714	4	4	4	0.00
01/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3659	4	4	4	0.00
01/09/2021	R210 On 04-November-21			Bond Future	211.54	211.3836	211.5359	211.3836	1,486.00
01/09/2021	R210 On 03-February-22			Bond Future	213.98	213.8320	213.9841	213.8320	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
01/09/2021	R210 On 05-May-22			Bond Future	213.70	213.5424	213.6951	213.5424	0.00
01/09/2021	R210 On 04-August-22			Bond Future	216.34	216.1863	216.3402	216.1863	0.00
01/09/2021	R212 On 04-November-21			Bond Future	174.96	174.9560	174.9628	174.9560	1,025.00
01/09/2021	R213 On 04-November-21			Bond Future	9.23	87.6406	87.6167	87.6406	9,961.00
01/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9734	10	10	10	0.00
01/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9687	10	10	10	0.00
01/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9781	10	10	10	0.00
01/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	28	0	0	0	0.00
01/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	27	0	0	0	0.00
01/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	26	0	0	0	0.00
01/09/2021	R213 On 03-February-22			Bond Future	9.41	88.6341	88.6092	88.6341	0.00
01/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	4168	4	4	4	0.00
01/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	4131	4	4	4	0.00
01/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4862	5	5	5	0.00
01/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2828	3	3	3	0.00
01/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	5261	5	5	5	0.00
01/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6712	7	7	7	0.00
01/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1822	2	2	2	430.00
01/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4941	5	5	5	0.00
01/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1652	2	2	2	220.00
01/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3414	3	3	3	0.00
01/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	4205	4	4	4	0.00
01/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	679	1	1	1	200.00
01/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	940	1	1	1	102.00
01/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	4280	4	4	4	0.00
01/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	7010	7	7	7	0.00
01/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	528	1	1	1	220.00
01/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1174	1	1	1	430.00
01/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	2885	3	3	3	0.00
01/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	574	1	1	1	430.00
01/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4360	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
01/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1203	1	1	1	0.00
01/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	1934	2	2	2	200.00
01/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5076	5	5	5	0.00
01/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1563	2	2	2	102.00
01/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	961	1	1	1	220.00
01/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3103	3	3	3	0.00
01/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	874	1	1	1	102.00
01/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	984	1	1	1	200.00
01/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1233	1	1	1	0.00
01/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1218	1	1	1	0.00
01/09/2021	R213 On 05-May-22			Bond Future	9.60	86.1438	86.1181	86.1438	0.00
01/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	6413	6	6	6	0.00
01/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6451	6	6	6	0.00
01/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	6375	6	6	6	0.00
01/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1133	1	1	1	0.00
01/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1153	1	1	1	0.00
01/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1143	1	1	1	0.00
01/09/2021	R213 On 04-August-22			Bond Future	9.79	87.1452	87.1188	87.1452	0.00
01/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3546	4	4	4	0.00
01/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3519	4	4	4	0.00
01/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3491	4	3	4	0.00
01/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	2994	3	3	3	0.00
01/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3041	3	3	3	0.00
01/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3017	3	3	3	0.00
01/09/2021	R214 On 04-November-21			Bond Future	10.50	68.6896	68.4118	68.6896	17,837.00
01/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10501	11	11	11	0.00
01/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10456	11	10	11	0.00
01/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	10410	11	10	11	0.00
01/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	36	0	0	0	0.00
01/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	35	0	0	0	0.00
01/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	36	0	0	0	0.00
01/09/2021	R214 On 03-February-22			Bond Future	10.67	69.4683	69.1867	69.4683	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
01/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	5279	5	5	5	0.00
01/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	5238	5	5	5	0.00
01/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	5320	6	5	6	0.00
01/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1202	1	1	1	0.00
01/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1189	1	1	1	0.00
01/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1177	1	1	1	0.00
01/09/2021	R214 On 05-May-22			Bond Future	10.84	67.0051	66.7198	67.0051	0.00
01/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	6348	7	6	7	0.00
01/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	6310	7	6	7	0.00
01/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6387	7	6	7	0.00
01/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1462	1	1	1	0.00
01/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1449	1	1	1	0.00
01/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1437	1	1	1	0.00
01/09/2021	R214 On 04-August-22			Bond Future	11.01	67.7801	67.4910	67.7801	0.00
01/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3513	4	4	4	0.00
01/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3484	4	3	4	0.00
01/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3541	4	4	4	0.00
01/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3664	4	4	4	0.00
01/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3692	4	4	4	0.00
01/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3637	4	4	4	0.00
01/09/2021	R248 On 04-November-21			Bond Future	10.48	86.6747	86.2792	86.6747	167,943.00
01/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	15284	16	15	16	0.00
01/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	15230	16	15	16	0.00
01/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1471	2	1	2	0.00
01/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	167	0	0	0	0.00
01/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	1166	1	1	1	1,050.00
01/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	15337	16	15	16	0.00
01/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3578	4	4	4	1,050.00
01/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3375	3	3	3	0.00
01/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	17	0	0	0	0.00
01/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1175	1	1	1	0.00
01/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7452	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	17	0	0	0	0.00
01/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2881	3	3	3	0.00
01/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	17	0	0	0	0.00
01/09/2021	R248 On 03-February-22			Bond Future	10.65	87.6572	87.2565	87.6572	0.00
01/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	7224	8	7	8	0.00
01/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	7172	7	7	7	0.00
01/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	7120	7	7	7	0.00
01/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2688	3	3	3	1,300.00
01/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	815	1	1	1	1,300.00
01/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3804	4	4	4	0.00
01/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7611	7	8	7	0.00
01/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1298	1	1	1	0.00
01/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1326	1	1	1	0.00
01/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1312	1	1	1	0.00
01/09/2021	R248 On 05-May-22			Bond Future	10.81	84.2725	83.8667	84.2725	0.00
01/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	8429	9	8	9	0.00
01/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	8380	9	8	9	0.00
01/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	8331	9	8	9	0.00
01/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1679	2	2	2	0.00
01/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1652	2	2	2	0.00
01/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1665	2	2	2	0.00
01/09/2021	R248 On 04-August-22			Bond Future	10.98	85.2475	84.8364	85.2475	0.00
01/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4534	5	5	5	0.00
01/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4497	5	4	5	0.00
01/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4461	5	4	5	0.00
01/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4451	4	4	4	0.00
01/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4417	4	4	4	0.00
01/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4383	4	4	4	0.00