



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	2025 On 04-February-21			Bond Future	146.53	146.4655	146.5341	146.4655	3,176.00
18/11/2020	2025 On 06-May-21			Bond Future	148.11	148.0455	148.1129	148.0455	0.00
18/11/2020	2025 On 05-August-21			Bond Future	148.22	148.1524	148.2200	148.1524	0.00
18/11/2020	2025 On 04-November-21			Bond Future	149.84	149.7764	149.8443	149.7764	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
18/11/2020	2029 On 04-February-21			Bond Future	102.92	103.4492	102.9229	103.4492	2,232.00
18/11/2020	2029 On 06-May-21			Bond Future	102.89	103.4275	102.8942	103.4275	0.00
18/11/2020	2029 On 05-August-21			Bond Future	104.03	104.5698	104.0303	104.5698	0.00
18/11/2020	2029 On 04-November-21			Bond Future	104.02	104.5676	104.0219	104.5676	0.00
18/11/2020	2030 On 04-February-21			Bond Future	8.97	94.0651	8.9675	94.0651	110,658.00
18/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2760	3	2760	3	0.00
18/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1802	2	1802	2	800.00
18/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7157	7	7157	7	0.00
18/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	750	1	750	1	1,000.00
18/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	516	0	516	0	1,600.00
18/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3229	3	3229	3	0.00
18/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3420	3	3420	3	0.00
18/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2726	3	2726	3	0.00
18/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2692	3	2692	3	0.00
18/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	734	1	734	1	800.00
18/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2591	2	2591	2	1,000.00
18/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2865	3	2865	3	1,600.00
18/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5142	5	5142	5	0.00
18/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1519	2	1519	2	0.00
18/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1706	2	1706	2	0.00
18/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1634	2	1634	2	0.00
18/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4372	5	4372	5	0.00
18/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1610	2	1610	2	0.00
18/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1219	1	1219	1	2,000.00
18/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1312	1	1312	1	2,000.00
18/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	300	0	300	0	1,800.00
18/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4327	5	4327	5	0.00
18/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1587	2	1587	2	0.00
18/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2433	3	2433	3	0.00
18/11/2020	2030 On 06-May-21			Bond Future	9.16	95.0578	9.1622	95.0578	0.00
18/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8937	9	8937	9	0.00
18/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1928	2	1928	2	300.00
18/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	13194	13	13194	13	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
18/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3118	3	3118	3	0.00
18/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2913	3	2913	3	0.00
18/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5571	5	5571	5	0.00
18/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	636	1	636	1	700.00
18/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	6051	6	6051	6	0.00
18/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3269	3	3269	3	300.00
18/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9841	10	9841	10	0.00
18/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	13150	13	13150	13	0.00
18/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	13106	13	13106	13	0.00
18/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	129	0	129	0	0.00
18/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	127	0	127	0	0.00
18/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	404	0	404	0	300.00
18/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1254	1	1254	1	0.00
18/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	2982	3	2982	3	0.00
18/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2662	3	2662	3	0.00
18/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2792	3	2792	3	700.00
18/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7703	8	7703	8	0.00
18/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4180	4	4180	4	0.00
18/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	124	0	124	0	0.00
18/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	542	1	542	1	0.00
18/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1410	1	1410	1	700.00
18/11/2020	2030 On 05-August-21			Bond Future	9.37	92.0799	9.3721	92.0799	0.00
18/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6984	7	6984	7	0.00
18/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2266	2	2266	2	600.00
18/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3575	4	3575	4	600.00
18/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13666	13	13666	13	0.00
18/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6906	7	6906	7	0.00
18/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6945	7	6945	7	0.00
18/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1445	2	1445	2	0.00
18/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1456	2	1456	2	0.00
18/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	208	0	208	0	600.00
18/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3150	3	3150	3	0.00
18/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1433	2	1433	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4608	5	4608	5	0.00
18/11/2020	2030 On 04-November-21			Bond Future	9.58	93.0688	9.5788	93.0688	0.00
18/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1824	0	1824	0	300.00
18/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	10083	0	10083	0	0.00
18/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	7082	7	7082	7	0.00
18/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	7009	7	7009	7	0.00
18/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	7045	7	7045	7	0.00
18/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	1114	0	1114	0	300.00
18/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6228	0	6228	0	0.00
18/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	899	0	899	0	300.00
18/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1850	2	1850	2	0.00
18/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1863	2	1863	2	0.00
18/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	8377	0	8377	0	0.00
18/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1838	2	1838	2	0.00
18/11/2020	2032 On 04-February-21			Bond Future	10.03	90.8999	10.0347	90.8999	119,554.00
18/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1313	1	1313	1	0.00
18/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1291	1	1291	1	0.00
18/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	227	0	227	0	800.00
18/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1335	1	1335	1	0.00
18/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	707	1	707	1	800.00
18/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5473	5	5473	5	0.00
18/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	873	1	873	1	800.00
18/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3841	4	3841	4	0.00
18/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5393	6	5393	6	0.00
18/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3923	4	3923	4	0.00
18/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8251	9	8251	9	0.00
18/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3882	4	3882	4	0.00
18/11/2020	2032 On 06-May-21			Bond Future	10.25	87.7141	10.2477	87.7141	0.00
18/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10587	10	10587	10	0.00
18/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3660	4	3660	4	736.00
18/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10630	10	10630	10	0.00
18/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12627	12	12627	12	0.00
18/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10673	10	10673	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
18/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	534	1	534	1	0.00
18/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	541	1	541	1	0.00
18/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	548	1	548	1	0.00
18/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	297	0	297	0	736.00
18/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3177	3	3177	3	0.00
18/11/2020	2032 On 05-August-21			Bond Future	10.47	88.6622	10.4709	88.6622	0.00
18/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6919	7	6919	7	0.00
18/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6957	7	6957	7	0.00
18/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6996	7	6996	7	0.00
18/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2065	2	2065	2	0.00
18/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2079	2	2079	2	0.00
18/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2093	2	2093	2	0.00
18/11/2020	2032 On 04-November-21			Bond Future	10.70	85.4695	10.7007	85.4695	0.00
18/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11632	0	11632	0	0.00
18/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1374	0	1374	0	700.00
18/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7694	7	7694	7	0.00
18/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2159	0	2159	0	700.00
18/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7620	7	7620	7	0.00
18/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7657	7	7657	7	0.00
18/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2352	2	2352	2	0.00
18/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2379	2	2379	2	0.00
18/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9437	0	9437	0	0.00
18/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2365	2	2365	2	0.00
18/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	978	0	978	0	700.00
18/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7166	0	7166	0	0.00
18/11/2020	2033 On 04-February-21			Bond Future	96.74	97.3248	96.7371	97.3248	7,616.00
18/11/2020	2033 On 06-May-21			Bond Future	96.57	97.1609	96.5657	97.1609	0.00
18/11/2020	2033 On 05-August-21			Bond Future	97.63	98.2340	97.6317	98.2340	0.00
18/11/2020	2033 On 04-November-21			Bond Future	97.48	98.0882	97.4791	98.0882	0.00
18/11/2020	2037 On 04-February-21			Bond Future	11.06	80.9629	11.0599	80.9629	129,306.00
18/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6401	6	6401	6	300.00
18/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1177	1	1177	1	240.00
18/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	203	0	203	0	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	826	1	826	1	0.00
18/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14567	14	14567	14	0.00
18/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2081	2	2081	2	0.00
18/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	928	1	928	1	0.00
18/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6082	6	6082	6	0.00
18/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	793	1	793	1	0.00
18/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	809	1	809	1	0.00
18/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5985	6	5985	6	0.00
18/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	6039	6	6039	6	0.00
18/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5619	6	5619	6	72.00
18/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3427	4	3427	4	72.00
18/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	40	0	40	0	300.00
18/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5932	6	5932	6	0.00
18/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1017	1	1017	1	240.00
18/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4979	5	4979	5	0.00
18/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9931	10	9931	10	0.00
18/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	936	1	936	1	0.00
18/11/2020	2037 On 06-May-21			Bond Future	11.28	81.8176	11.2802	81.8176	0.00
18/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8211	8	8211	8	0.00
18/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8133	8	8133	8	0.00
18/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8172	8	8172	8	0.00
18/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1541	2	1541	2	0.00
18/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1571	2	1571	2	0.00
18/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1556	2	1556	2	0.00
18/11/2020	2037 On 05-August-21			Bond Future	11.52	78.4463	11.5156	78.4463	0.00
18/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	6995	7	6995	7	0.00
18/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7033	7	7033	7	0.00
18/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7071	7	7071	7	0.00
18/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2731	3	2731	3	0.00
18/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2747	3	2747	3	0.00
18/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2714	3	2714	3	0.00
18/11/2020	2037 On 04-November-21			Bond Future	11.74	79.2890	11.7444	79.2890	0.00
18/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8538	8	8538	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
18/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8571	8	8571	8	0.00
18/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8604	8	8604	8	0.00
18/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2716	3	2716	3	0.00
18/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2698	3	2698	3	0.00
18/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2734	3	2734	3	0.00
18/11/2020	2038 On 04-February-21			Bond Future	106.51	107.3450	106.5067	107.3450	9,468.00
18/11/2020	2038 On 06-May-21			Bond Future	107.65	108.5031	107.6545	108.5031	0.00
18/11/2020	2038 On 05-August-21			Bond Future	107.12	107.9824	107.1240	107.9824	0.00
18/11/2020	2038 On 04-November-21			Bond Future	108.30	109.1662	108.2982	109.1662	0.00
18/11/2020	2040 On 04-February-21			Bond Future	11.27	82.2706	11.2746	82.2706	76,191.00
18/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	672	1	672	1	0.00
18/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	657	1	657	1	0.00
18/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	310	0	310	0	800.00
18/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4639	4	4639	4	0.00
18/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	452	0	452	0	500.00
18/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	3926	4	3926	4	0.00
18/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	687	1	687	1	0.00
18/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	86	0	86	0	800.00
18/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	68	0	68	0	500.00
18/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8990	9	8990	9	0.00
18/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	13452	14	13452	14	0.00
18/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6700	7	6700	7	0.00
18/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	12799	13	12799	13	0.00
18/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1999	2	1999	2	500.00
18/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6819	7	6819	7	0.00
18/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1636	2	1636	2	800.00
18/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7821	8	7821	8	0.00
18/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6760	7	6760	7	0.00
18/11/2020	2040 On 06-May-21			Bond Future	11.49	83.1392	11.4945	83.1392	0.00
18/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11611	11	11611	11	0.00
18/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7677	7	7677	7	0.00
18/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7634	7	7634	7	0.00
18/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2124	2	2124	2	300.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4339	4	4339	4	300.00
18/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7720	7	7720	7	0.00
18/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1975	2	1975	2	0.00
18/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6597	7	6597	7	0.00
18/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3790	4	3790	4	0.00
18/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	2004	2	2004	2	0.00
18/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1990	2	1990	2	0.00
18/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	791	1	791	1	300.00
18/11/2020	2040 On 05-August-21			Bond Future	11.73	79.5319	11.7294	79.5319	0.00
18/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4092	4	4092	4	900.00
18/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16367	16	16367	16	0.00
18/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7394	7	7394	7	0.00
18/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2689	3	2689	3	900.00
18/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7355	7	7355	7	0.00
18/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7315	7	7315	7	0.00
18/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2868	3	2868	3	0.00
18/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	7117	7	7117	7	0.00
18/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2903	3	2903	3	0.00
18/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	416	0	416	0	900.00
18/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2885	3	2885	3	0.00
18/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	5224	6	5224	6	0.00
18/11/2020	2040 On 04-November-21			Bond Future	11.96	80.3863	11.9574	80.3863	0.00
18/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8518	8	8518	8	0.00
18/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8441	8	8441	8	0.00
18/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8479	8	8479	8	0.00
18/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	3096	3	3096	3	0.00
18/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	3112	3	3112	3	0.00
18/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	3080	3	3080	3	0.00
18/11/2020	2044 On 04-February-21			Bond Future	11.40	78.5642	11.3954	78.5642	39,031.00
18/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	467	0	467	0	0.00
18/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	457	0	457	0	0.00
18/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	82	0	82	0	265.00
18/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	402	0	402	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
18/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	477	0	477	0	0.00
18/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	226	0	226	0	0.00
18/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1237	1	1237	1	0.00
18/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7915	8	7915	8	0.00
18/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	10126	10	10126	10	0.00
18/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7848	8	7848	8	0.00
18/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	8324	8	8324	8	265.00
18/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	5057	5	5057	5	265.00
18/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	13136	13	13136	13	0.00
18/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7781	8	7781	8	0.00
18/11/2020	2044 On 06-May-21			Bond Future	11.61	79.3936	11.6101	79.3936	0.00
18/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5034	5	5034	5	0.00
18/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3217	3	3217	3	3,100.00
18/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1570	1	1570	1	3,100.00
18/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7186	7	7186	7	0.00
18/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4644	4	4644	4	0.00
18/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2505	2	2505	2	0.00
18/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7393	7	7393	7	0.00
18/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7103	7	7103	7	0.00
18/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7144	7	7144	7	0.00
18/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3368	3	3368	3	0.00
18/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4733	5	4733	5	3,100.00
18/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2129	2	2129	2	0.00
18/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2145	2	2145	2	0.00
18/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2037	2	2037	2	3,100.00
18/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3506	4	3506	4	3,100.00
18/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2113	2	2113	2	0.00
18/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5892	6	5892	6	3,100.00
18/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7793	8	7793	8	0.00
18/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3216	3	3216	3	0.00
18/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4913	5	4913	5	0.00
18/11/2020	2044 On 05-August-21			Bond Future	11.84	75.8710	11.8395	75.8710	0.00
18/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7265	7	7265	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
18/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7303	7	7303	7	0.00
18/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7342	7	7342	7	0.00
18/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2819	3	2819	3	0.00
18/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2836	3	2836	3	0.00
18/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2853	3	2853	3	0.00
18/11/2020	2044 On 04-November-21			Bond Future	12.06	76.6861	12.0619	76.6861	0.00
18/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8052	8	8052	8	0.00
18/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8089	8	8089	8	0.00
18/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8126	8	8126	8	0.00
18/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3323	3	3323	3	0.00
18/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3340	3	3340	3	0.00
18/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3356	3	3356	3	0.00
18/11/2020	2046 On 04-February-21			Bond Future	96.28	96.2551	96.2776	96.2551	14,771.00
18/11/2020	2046 On 06-May-21			Bond Future	95.53	95.5061	95.5276	95.5061	0.00
18/11/2020	2046 On 05-August-21			Bond Future	96.58	96.5611	96.5824	96.5611	0.00
18/11/2020	2046 On 04-November-21			Bond Future	95.84	95.8151	95.8364	95.8151	0.00
18/11/2020	2050 On 04-February-21			Bond Future	95.78	96.3766	95.7809	96.3766	10,946.00
18/11/2020	2050 On 06-May-21			Bond Future	96.81	97.4162	96.8128	97.4162	0.00
18/11/2020	2050 On 05-August-21			Bond Future	95.96	96.5674	95.9570	96.5674	0.00
18/11/2020	2050 On 04-November-21			Bond Future	97.01	97.6261	97.0088	97.6261	0.00
18/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	AL37 On 04-February-21			Index Future	778.32	777.0420	778.3150	777.0420	0.00
18/11/2020	AL37 On 06-May-21			Index Future	786.51	785.2250	786.5080	785.2250	0.00
18/11/2020	AL37 On 05-August-21			Index Future	794.91	793.6150	794.9110	793.6150	0.00
18/11/2020	AL37 On 04-November-21			Index Future	803.53	802.2170	803.5260	802.2170	0.00
18/11/2020	AL7T On 04-February-21			Index Future	858.79	856.7050	858.7870	856.7050	0.00
18/11/2020	AL7T On 06-May-21			Index Future	867.83	865.7270	867.8270	865.7270	0.00
18/11/2020	AL7T On 05-August-21			Index Future	877.10	874.9780	877.0980	874.9780	0.00
18/11/2020	AL7T On 04-November-21			Index Future	886.60	884.4610	886.6040	884.4610	0.00
18/11/2020	ALBI On 04-February-21			Index Future	748.17	746.5730	748.1730	746.5730	230.00
18/11/2020	ALBI On 06-May-21			Index Future	756.05	754.4350	756.0490	754.4350	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
18/11/2020	ALBI On 05-August-21			Index Future	764.13	762.4970	764.1260	762.4970	0.00
18/11/2020	ALBI On 04-November-21			Index Future	772.41	770.7600	772.4070	770.7600	0.00
18/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2020	ES33 On 04-February-21			Bond Future	11.57	76.1243	11.5746	76.1243	350.00
18/11/2020	ES33 On 06-May-21			Bond Future	11.83	73.1527	11.8307	73.1527	0.00
18/11/2020	ES33 On 05-August-21			Bond Future	12.10	73.9434	12.1000	73.9434	0.00
18/11/2020	ES33 On 04-November-21			Bond Future	12.38	70.9629	12.3779	70.9629	0.00
18/11/2020	ES42 On 04-February-21			Bond Future	12.25	74.0771	12.2471	74.0771	4,779.00
18/11/2020	ES42 On 06-May-21			Bond Future	12.50	70.6003	12.5047	70.6003	0.00
18/11/2020	ES42 On 05-August-21			Bond Future	12.77	71.3638	12.7686	71.3638	0.00
18/11/2020	ES42 On 04-November-21			Bond Future	13.04	67.8724	13.0432	67.8724	0.00
18/11/2020	GOVI On 04-February-21			GOVI	738.88	737.3190	738.8790	737.3190	970.00
18/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	120810	14	120810	14	0.00
18/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	120610	14	120610	14	0.00
18/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	120710	14	120710	14	0.00
18/11/2020	GOVI On 06-May-21			GOVI	746.66	745.0840	746.6570	745.0840	0.00
18/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	679670	66	679670	66	0.00
18/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	679770	66	679770	66	0.00
18/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	679870	66	679870	66	0.00
18/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 05-August-21			GOVI	754.63	753.0450	754.6340	753.0450	0.00
18/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	354840	34	354840	34	0.00
18/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	354940	34	354940	34	0.00
18/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	355040	34	355040	34	0.00
18/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 04-November-21			GOVI	762.81	761.2070	762.8120	761.2070	0.00
18/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	343920	33	343920	33	0.00
18/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	344120	33	344120	33	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
18/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	344020	33	344020	33	0.00
18/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
18/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
18/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2020	IGOV On 04-February-21			Index Future	264.09	264.8960	264.0910	264.8960	1,090.00
18/11/2020	IGOV On 06-May-21			Index Future	266.94	267.7500	266.9360	267.7500	21.00
18/11/2020	IGOV On 05-August-21			Index Future	269.85	270.6760	269.8520	270.6760	0.00
18/11/2020	IGOV On 04-November-21			Index Future	272.84	273.6730	272.8390	273.6730	0.00
18/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
18/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1600	92.1600	92.1600	0.00
18/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.26	90.2400	90.2600	90.2400	0.00
18/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.13	89.1200	89.1300	89.1200	0.00
18/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.31	90.2900	90.3100	90.2900	51.00
18/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.65	89.6300	89.6500	89.6300	0.00
18/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.67	89.6500	89.6700	89.6500	0.00
18/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.72	92.6900	92.7200	92.6900	0.00
18/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.13	93.1100	93.1300	93.1100	0.00
18/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.45	85.4500	85.4500	85.4500	0.00
18/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.96	90.9600	90.9600	90.9600	0.00
18/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.15	78.1800	78.1500	78.1800	0.00
18/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.64	74.6700	74.6400	74.6700	0.00
18/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.03	73.0700	73.0300	73.0700	0.00
18/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.06	75.1000	75.0600	75.1000	0.00
18/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.11	79.1500	79.1100	79.1500	0.00
18/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.60	77.6500	77.6000	77.6500	0.00
18/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.70	79.7600	79.7000	79.7600	0.00
18/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.57	85.6400	85.5700	85.6400	0.00
18/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.01	86.0900	86.0100	86.0900	0.00
18/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.04	79.1200	79.0400	79.1200	0.00
18/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.01	87.0900	87.0100	87.0900	0.00
18/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
18/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3420	96.6650	0.00
18/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.28	96.7250	3.2750	96.7250	30,010.00
18/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.27	96.7300	3.2700	96.7300	0.00
18/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.24	96.7600	3.2400	96.7600	0.00
18/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.24	96.7650	3.2350	96.7650	0.00
18/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.24	96.7500	3.2400	96.7500	0.00
18/11/2020	JBAF On 21-May-21			Jibar Tradeable Future	3.25	96.7500	3.2500	96.7500	0.00
18/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.29	96.7100	3.2900	96.7100	0.00
18/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.36	96.6350	3.3550	96.6350	30,000.00
18/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.58	96.3950	3.5750	96.3950	0.00
18/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.68	96.2900	3.6800	96.2900	0.00
18/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.02	95.9650	4.0150	95.9650	0.00
18/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.10	95.8850	4.0950	95.8850	0.00
18/11/2020	R023 On 04-February-21			Bond Future	4.19	110.4108	4.1873	110.4108	31,128.00
18/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4246	4	4246	4	0.00
18/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4227	4	4227	4	0.00
18/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4265	4	4265	4	0.00
18/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
18/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
18/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
18/11/2020	R023 On 06-May-21			Bond Future	4.18	107.6682	4.1754	107.6682	0.00
18/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5860	6	5860	6	0.00
18/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5844	6	5844	6	0.00
18/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5877	6	5877	6	0.00
18/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
18/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
18/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
18/11/2020	R023 On 05-August-21			Bond Future	4.15	108.8317	4.1464	108.8317	0.00
18/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1856	2	1856	2	0.00
18/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1842	2	1842	2	0.00
18/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1829	2	1829	2	0.00
18/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	82	0	82	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
18/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	80	0	80	0	0.00
18/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	79	0	79	0	0.00
18/11/2020	R023 On 04-November-21			Bond Future	4.10	106.0928	4.1044	106.0928	0.00
18/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1232	1	1232	1	0.00
18/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1222	1	1222	1	0.00
18/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1212	1	1212	1	0.00
18/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	183	0	183	0	0.00
18/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	180	0	180	0	0.00
18/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	178	0	178	0	0.00
18/11/2020	R035 On 04-February-21			Bond Future	10.84	89.7483	10.8374	89.7483	100,305.00
18/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	773	1	773	1	0.00
18/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	908	1	908	1	0.00
18/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	757	1	757	1	0.00
18/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	741	1	741	1	0.00
18/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3776	4	3776	4	0.00
18/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1873	2	1873	2	650.00
18/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	6066	6	6066	6	0.00
18/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5539	6	5539	6	650.00
18/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	6012	6	6012	6	0.00
18/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5958	6	5958	6	0.00
18/11/2020	R035 On 06-May-21			Bond Future	11.06	86.2209	11.0578	86.2209	0.00
18/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4698	5	4698	5	0.00
18/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7465	7	7465	7	0.00
18/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4112	4	4112	4	600.00
18/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11139	11	11139	11	0.00
18/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3062	3	3062	3	1,650.00
18/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8781	9	8781	9	0.00
18/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1998	2	1998	2	600.00
18/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	8822	9	8822	9	0.00
18/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1650	2	1650	2	793.00
18/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5557	5	5557	5	0.00
18/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	8863	9	8863	9	0.00
18/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10539	10	10539	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
18/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	829	1	829	1	1,650.00
18/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	709	1	709	1	600.00
18/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1293	1	1293	1	0.00
18/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6226	6	6226	6	0.00
18/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1280	1	1280	1	0.00
18/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2583	3	2583	3	1,650.00
18/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6952	7	6952	7	0.00
18/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1267	1	1267	1	0.00
18/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4620	5	4620	5	0.00
18/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1793	2	1793	2	793.00
18/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3542	4	3542	4	0.00
18/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	3094	3	3094	3	793.00
18/11/2020	R035 On 05-August-21			Bond Future	11.29	87.1528	11.2917	87.1528	0.00
18/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
18/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
18/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
18/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50721	51	50721	51	0.00
18/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50837	51	50837	51	0.00
18/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50954	51	50954	51	0.00
18/11/2020	R035 On 04-November-21			Bond Future	11.53	83.6143	11.5312	83.6143	0.00
18/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1768	2	1768	2	782.00
18/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	12958	0	12958	0	0.00
18/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8280	8	8280	8	0.00
18/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5547	5	5547	5	0.00
18/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8247	8	8247	8	0.00
18/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3589	3	3589	3	0.00
18/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2468	0	2468	0	400.00
18/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8314	8	8314	8	0.00
18/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1607	0	1607	0	400.00
18/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2784	3	2784	3	0.00
18/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	10468	0	10468	0	0.00
18/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4287	4	4287	4	782.00
18/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6281	6	6281	6	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9891	10	9891	10	0.00
18/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	8039	0	8039	0	0.00
18/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2822	3	2822	3	0.00
18/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2803	3	2803	3	0.00
18/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	1069	0	1069	0	400.00
18/11/2020	R186 On 04-February-21			Bond Future	7.07	117.4378	7.0695	117.4378	79,192.00
18/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5728	6	5728	6	0.00
18/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4986	5	4986	5	0.00
18/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5684	5	5684	5	0.00
18/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5639	5	5639	5	0.00
18/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	270	0	270	0	15,177.00
18/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	175	0	175	0	0.00
18/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	185	0	185	0	0.00
18/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	180	0	180	0	0.00
18/11/2020	R186 On 06-May-21			Bond Future	7.23	118.6763	7.2345	118.6763	0.00
18/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	16014	16	16014	16	0.00
18/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15932	16	15932	16	0.00
18/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15973	16	15973	16	0.00
18/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
18/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
18/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
18/11/2020	R186 On 05-August-21			Bond Future	7.41	114.6776	7.4123	114.6776	0.00
18/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6263	6	6263	6	0.00
18/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6228	6	6228	6	0.00
18/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6193	6	6193	6	0.00
18/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	714	1	714	1	0.00
18/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	705	1	705	1	0.00
18/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	696	1	696	1	0.00
18/11/2020	R186 On 04-November-21			Bond Future	7.60	115.9089	7.5991	115.9089	0.00
18/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	4006	4	4006	4	0.00
18/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3948	4	3948	4	0.00
18/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3977	4	3977	4	0.00
18/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1759	2	1759	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1774	2	1774	2	0.00
18/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1744	2	1744	2	0.00
18/11/2020	R197 On 04-February-21			Bond Future	316.16	316.3375	316.1554	316.3375	2,460.00
18/11/2020	R197 On 06-May-21			Bond Future	319.56	319.7496	319.5613	319.7496	0.00
18/11/2020	R197 On 05-August-21			Bond Future	315.10	315.2896	315.0978	315.2896	0.00
18/11/2020	R197 On 04-November-21			Bond Future	318.55	318.7461	318.5515	318.7461	0.00
18/11/2020	R202 On 04-February-21			Bond Future	213.51	214.7714	213.5074	214.7714	7,827.00
18/11/2020	R202 On 06-May-21			Bond Future	215.81	217.0877	215.8075	217.0877	0.00
18/11/2020	R202 On 05-August-21			Bond Future	213.95	215.2407	213.9453	215.2407	0.00
18/11/2020	R202 On 04-November-21			Bond Future	216.29	217.6001	216.2900	217.6001	0.00
18/11/2020	R209 On 04-February-21			Bond Future	10.51	70.0495	10.5144	70.0495	26,743.00
18/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1425	1	1425	1	0.00
18/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1404	1	1404	1	0.00
18/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1447	1	1447	1	0.00
18/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3746	4	3746	4	0.00
18/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3823	4	3823	4	0.00
18/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3785	4	3785	4	0.00
18/11/2020	R209 On 06-May-21			Bond Future	10.70	67.6485	10.7030	67.6485	2,850.00
18/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5116	5	5116	5	0.00
18/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2241	2	2241	2	5,325.00
18/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8690	8	8690	8	0.00
18/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8727	9	8727	9	0.00
18/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4284	4	4284	4	0.00
18/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1711	2	1711	2	1,500.00
18/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8653	8	8653	8	0.00
18/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8616	8	8616	8	0.00
18/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	910	1	910	1	0.00
18/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	901	1	901	1	0.00
18/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2665	3	2665	3	3,500.00
18/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5779	6	5779	6	0.00
18/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	882	1	882	1	9,150.00
18/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	891	1	891	1	0.00
18/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2178	2	2178	2	9,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4823	5	4823	5	0.00
18/11/2020	R209 On 05-August-21			Bond Future	10.90	68.3797	10.8986	68.3797	0.00
18/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6703	7	6703	7	0.00
18/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6738	7	6738	7	0.00
18/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6773	7	6773	7	0.00
18/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2102	2	2102	2	0.00
18/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2115	2	2115	2	0.00
18/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2128	2	2128	2	0.00
18/11/2020	R209 On 04-November-21			Bond Future	11.10	65.9740	11.0979	65.9740	0.00
18/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7665	7	7665	7	0.00
18/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7699	7	7699	7	0.00
18/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7631	7	7631	7	0.00
18/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2297	2	2297	2	0.00
18/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2310	2	2310	2	0.00
18/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2322	2	2322	2	0.00
18/11/2020	R210 On 04-February-21			Bond Future	192.81	192.7749	192.8053	192.7749	1,254.00
18/11/2020	R210 On 06-May-21			Bond Future	192.17	192.1447	192.1729	192.1447	0.00
18/11/2020	R210 On 05-August-21			Bond Future	194.29	194.2669	194.2948	194.2669	0.00
18/11/2020	R210 On 04-November-21			Bond Future	193.69	193.6609	193.6885	193.6609	0.00
18/11/2020	R212 On 04-February-21			Bond Future	169.93	169.8976	169.9287	169.8976	7,050.00
18/11/2020	R212 On 06-May-21			Bond Future	171.76	171.7305	171.7598	171.7305	0.00
18/11/2020	R212 On 05-August-21			Bond Future	171.33	171.2988	171.3277	171.2988	0.00
18/11/2020	R212 On 04-November-21			Bond Future	173.21	173.1767	173.2054	173.1767	0.00
18/11/2020	R213 On 04-February-21			Bond Future	9.49	86.9540	9.4934	86.9540	8,955.00
18/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1972	2	1972	2	0.00
18/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1945	2	1945	2	0.00
18/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1918	2	1918	2	0.00
18/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2510	3	2510	3	0.00
18/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2480	3	2480	3	0.00
18/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2450	3	2450	3	0.00
18/11/2020	R213 On 06-May-21			Bond Future	9.69	84.3422	9.6862	84.3422	0.00
18/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11435	11	11435	11	0.00
18/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11393	11	11393	11	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
18/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11477	11	11477	11	0.00
18/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	269	0	269	0	0.00
18/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	276	0	276	0	0.00
18/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	273	0	273	0	0.00
18/11/2020	R213 On 05-August-21			Bond Future	9.89	85.2537	9.8912	85.2537	0.00
18/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6695	7	6695	7	0.00
18/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4227	4	4227	4	0.00
18/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6398	6	6398	6	0.00
18/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6620	7	6620	7	0.00
18/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6657	7	6657	7	0.00
18/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2137	2	2137	2	200.00
18/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1712	2	1712	2	0.00
18/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1725	2	1725	2	0.00
18/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	2905	3	2905	3	200.00
18/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5166	6	5166	6	0.00
18/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1801	2	1801	2	200.00
18/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1700	2	1700	2	0.00
18/11/2020	R213 On 04-November-21			Bond Future	10.10	82.6399	10.1034	82.6399	0.00
18/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	7043	7	7043	7	0.00
18/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	7008	7	7008	7	0.00
18/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7079	7	7079	7	0.00
18/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2075	2	2075	2	0.00
18/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2062	2	2062	2	0.00
18/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2050	2	2050	2	0.00
18/11/2020	R214 On 04-February-21			Bond Future	11.07	66.1236	11.0723	66.1236	15,428.00
18/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	901	1	901	1	0.00
18/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	886	1	886	1	0.00
18/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	917	1	917	1	0.00
18/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	5298	5	5298	5	0.00
18/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5392	6	5392	6	0.00
18/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	5345	6	5345	6	0.00
18/11/2020	R214 On 06-May-21			Bond Future	11.26	63.5443	11.2638	63.5443	0.00
18/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	6794	7	6794	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
18/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6762	7	6762	7	0.00
18/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6729	7	6729	7	0.00
18/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1710	2	1710	2	0.00
18/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1694	2	1694	2	0.00
18/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1679	2	1679	2	0.00
18/11/2020	R214 On 05-August-21			Bond Future	11.47	64.2311	11.4656	64.2311	0.00
18/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	5665	6	5665	6	0.00
18/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	5697	6	5697	6	0.00
18/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5633	6	5633	6	0.00
18/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2823	3	2823	3	0.00
18/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2857	3	2857	3	0.00
18/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2840	3	2840	3	0.00
18/11/2020	R214 On 04-November-21			Bond Future	11.67	61.6439	11.6706	61.6439	0.00
18/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	6842	7	6842	7	0.00
18/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	6811	7	6811	7	0.00
18/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	6779	7	6779	7	0.00
18/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2927	3	2927	3	0.00
18/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2897	3	2897	3	0.00
18/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2912	3	2912	3	0.00
18/11/2020	R248 On 04-February-21			Bond Future	11.31	82.1522	11.3118	82.1522	115,206.00
18/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	707	1	707	1	0.00
18/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	128	0	128	0	2,140.00
18/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1351	1	1351	1	2,140.00
18/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3556	3	3556	3	0.00
18/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	692	1	692	1	0.00
18/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	676	1	676	1	0.00
18/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1234	1	1234	1	0.00
18/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6859	7	6859	7	0.00
18/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6797	7	6797	7	0.00
18/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	5219	5	5219	5	0.00
18/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2297	2	2297	2	0.00
18/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4966	5	4966	5	0.00
18/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6735	7	6735	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
18/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11714	12	11714	12	0.00
18/11/2020	R248 On 06-May-21			Bond Future	11.51	78.6078	11.5145	78.6078	0.00
18/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7297	7	7297	7	0.00
18/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7339	7	7339	7	0.00
18/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7382	7	7382	7	0.00
18/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2160	2	2160	2	0.00
18/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2176	2	2176	2	0.00
18/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2192	2	2192	2	0.00
18/11/2020	R248 On 05-August-21			Bond Future	11.73	79.4575	11.7289	79.4575	0.00
18/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7525	8	7525	8	0.00
18/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7564	8	7564	8	0.00
18/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7604	8	7604	8	0.00
18/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2890	3	2890	3	0.00
18/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2872	3	2872	3	0.00
18/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2856	3	2856	3	0.00
18/11/2020	R248 On 04-November-21			Bond Future	11.95	75.8994	11.9472	75.8994	0.00
18/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8314	8	8314	8	0.00
18/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8352	8	8352	8	0.00
18/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8389	8	8389	8	0.00
18/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3183	3	3183	3	0.00
18/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3199	3	3199	3	0.00
18/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3215	3	3215	3	0.00