



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
23/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	2025 On 04-February-21			Bond Future	146.37	146.3362	146.3689	146.3362	3,276.00
23/11/2020	2025 On 06-May-21			Bond Future	147.94	147.9117	147.9441	147.9117	0.00
23/11/2020	2025 On 05-August-21			Bond Future	148.05	148.0161	148.0486	148.0161	0.00
23/11/2020	2025 On 04-November-21			Bond Future	149.67	149.6380	149.6707	149.6380	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
23/11/2020	2029 On 04-February-21			Bond Future	102.55	102.5487	102.5550	102.5487	2,232.00
23/11/2020	2029 On 06-May-21			Bond Future	102.52	102.5152	102.5210	102.5152	0.00
23/11/2020	2029 On 05-August-21			Bond Future	103.65	103.6467	103.6525	103.6467	0.00
23/11/2020	2029 On 04-November-21			Bond Future	103.64	103.6340	103.6397	103.6340	0.00
23/11/2020	2030 On 04-February-21			Bond Future	9.04	94.2799	9.0388	94.2799	110,633.00
23/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2450	3	2450	3	0.00
23/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2898	3	2898	3	0.00
23/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3082	3	3082	3	0.00
23/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	401	0	401	0	1,600.00
23/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1549	2	1549	2	800.00
23/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6752	7	6752	7	0.00
23/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	601	1	601	1	1,000.00
23/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2417	3	2417	3	0.00
23/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2385	3	2385	3	0.00
23/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2549	3	2549	3	1,600.00
23/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2289	3	2289	3	1,000.00
23/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	587	1	587	1	800.00
23/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4641	4	4641	4	0.00
23/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1819	2	1819	2	0.00
23/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1742	2	1742	2	0.00
23/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5442	5	5442	5	0.00
23/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1619	2	1619	2	0.00
23/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1717	2	1717	2	0.00
23/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2595	2	2595	2	0.00
23/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	309	0	309	0	1,800.00
23/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4593	4	4593	4	0.00
23/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1296	1	1296	1	2,000.00
23/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1396	1	1396	1	2,000.00
23/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1692	2	1692	2	0.00
23/11/2020	2030 On 06-May-21			Bond Future	9.24	95.2727	9.2368	95.2727	0.00
23/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1726	2	1726	2	300.00
23/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2855	3	2855	3	0.00
23/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8547	9	8547	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12780	13	12780	13	0.00
23/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	2999	3	2999	3	300.00
23/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	541	1	541	1	700.00
23/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5702	6	5702	6	0.00
23/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2659	3	2659	3	0.00
23/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5232	6	5232	6	0.00
23/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12691	13	12691	13	0.00
23/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9443	10	9443	10	0.00
23/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12736	13	12736	13	0.00
23/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	133	0	133	0	0.00
23/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	427	0	427	0	300.00
23/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2813	3	2813	3	0.00
23/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	135	0	135	0	0.00
23/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1325	1	1325	1	0.00
23/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3148	3	3148	3	0.00
23/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	131	0	131	0	0.00
23/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	573	1	573	1	0.00
23/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2949	3	2949	3	700.00
23/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8029	8	8029	8	0.00
23/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1492	1	1492	1	700.00
23/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4399	4	4399	4	0.00
23/11/2020	2030 On 05-August-21			Bond Future	9.45	92.2963	9.4502	92.2963	0.00
23/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2067	2	2067	2	600.00
23/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6639	7	6639	7	0.00
23/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13253	14	13253	14	0.00
23/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3317	4	3317	4	600.00
23/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6563	7	6563	7	0.00
23/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6601	7	6601	7	0.00
23/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1526	1	1526	1	0.00
23/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1538	1	1538	1	0.00
23/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	221	0	221	0	600.00
23/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1514	1	1514	1	0.00
23/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3319	3	3319	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
23/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4835	5	4835	5	0.00
23/11/2020	2030 On 04-November-21			Bond Future	9.66	93.2871	9.6605	93.2871	0.00
23/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1664	2	1664	2	300.00
23/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	9705	10	9705	10	0.00
23/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6678	7	6678	7	0.00
23/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6750	7	6750	7	0.00
23/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	1001	1	1001	1	300.00
23/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6714	7	6714	7	0.00
23/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1949	2	1949	2	0.00
23/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6497	6	6497	6	0.00
23/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	952	1	952	1	300.00
23/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1962	2	1962	2	0.00
23/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	8694	8	8694	8	0.00
23/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1936	2	1936	2	0.00
23/11/2020	2032 On 04-February-21			Bond Future	10.04	91.3812	10.0430	91.3812	119,554.00
23/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1225	1	1225	1	0.00
23/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	194	0	194	0	800.00
23/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1204	1	1204	1	0.00
23/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	641	1	641	1	800.00
23/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5370	6	5370	6	0.00
23/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1247	1	1247	1	0.00
23/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3804	4	3804	4	0.00
23/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5379	5	5379	5	0.00
23/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	821	1	821	1	800.00
23/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3887	4	3887	4	0.00
23/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8269	8	8269	8	0.00
23/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3845	4	3845	4	0.00
23/11/2020	2032 On 06-May-21			Bond Future	10.26	88.1984	10.2566	88.1984	0.00
23/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3581	4	3581	4	736.00
23/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10557	11	10557	11	0.00
23/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10514	11	10514	11	0.00
23/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12560	13	12560	13	0.00
23/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10600	11	10600	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
23/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	514	0	514	0	0.00
23/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	527	1	527	1	0.00
23/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	520	1	520	1	0.00
23/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	282	0	282	0	736.00
23/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3151	3	3151	3	0.00
23/11/2020	2032 On 05-August-21			Bond Future	10.48	89.1511	10.4803	89.1511	0.00
23/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6846	7	6846	7	0.00
23/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6885	7	6885	7	0.00
23/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6923	7	6923	7	0.00
23/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2045	2	2045	2	0.00
23/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2060	2	2060	2	0.00
23/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2074	2	2074	2	0.00
23/11/2020	2032 On 04-November-21			Bond Future	10.71	85.9633	10.7105	85.9633	0.00
23/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1338	1	1338	1	700.00
23/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11567	12	11567	12	0.00
23/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7627	8	7627	8	0.00
23/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2114	2	2114	2	700.00
23/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7553	8	7553	8	0.00
23/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7590	8	7590	8	0.00
23/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2339	2	2339	2	0.00
23/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2366	2	2366	2	0.00
23/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9456	9	9456	9	0.00
23/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	967	1	967	1	700.00
23/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2352	2	2352	2	0.00
23/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7176	7	7176	7	0.00
23/11/2020	2033 On 04-February-21			Bond Future	96.15	96.1471	96.1545	96.1471	7,616.00
23/11/2020	2033 On 06-May-21			Bond Future	95.98	95.9685	95.9755	95.9685	0.00
23/11/2020	2033 On 05-August-21			Bond Future	97.03	97.0277	97.0346	97.0277	0.00
23/11/2020	2033 On 04-November-21			Bond Future	96.88	96.8683	96.8753	96.8683	0.00
23/11/2020	2037 On 04-February-21			Bond Future	11.00	81.7641	10.9957	81.7641	129,306.00
23/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	858	1	858	1	0.00
23/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6659	7	6659	7	300.00
23/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	205	0	205	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
23/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1227	1	1227	1	240.00
23/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	841	1	841	1	0.00
23/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	824	1	824	1	0.00
23/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14963	15	14963	15	0.00
23/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2177	2	2177	2	0.00
23/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	965	1	965	1	0.00
23/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6331	6	6331	6	0.00
23/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5248	5	5248	5	72.00
23/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3115	3	3115	3	72.00
23/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	27	0	27	0	300.00
23/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5661	6	5661	6	0.00
23/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5608	6	5608	6	0.00
23/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9525	9	9525	9	0.00
23/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	859	1	859	1	240.00
23/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4621	5	4621	5	0.00
23/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5556	5	5556	5	0.00
23/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	786	1	786	1	0.00
23/11/2020	2037 On 06-May-21			Bond Future	11.21	82.6253	11.2135	82.6253	0.00
23/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8481	9	8481	9	0.00
23/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8402	9	8402	9	0.00
23/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8441	9	8441	9	0.00
23/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1400	1	1400	1	0.00
23/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1428	1	1428	1	0.00
23/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1414	1	1414	1	0.00
23/11/2020	2037 On 05-August-21			Bond Future	11.45	79.2622	11.4461	79.2622	0.00
23/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7237	7	7237	7	0.00
23/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7276	7	7276	7	0.00
23/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7314	7	7314	7	0.00
23/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2557	3	2557	3	0.00
23/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2573	3	2573	3	0.00
23/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2542	3	2542	3	0.00
23/11/2020	2037 On 04-November-21			Bond Future	11.67	80.1132	11.6720	80.1132	0.00
23/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8803	9	8803	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8836	9	8836	9	0.00
23/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8870	9	8870	9	0.00
23/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2562	3	2562	3	0.00
23/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2545	3	2545	3	0.00
23/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2580	3	2580	3	0.00
23/11/2020	2038 On 04-February-21			Bond Future	106.25	106.2378	106.2461	106.2378	9,468.00
23/11/2020	2038 On 06-May-21			Bond Future	107.39	107.3817	107.3896	107.3817	0.00
23/11/2020	2038 On 05-August-21			Bond Future	106.86	106.8478	106.8558	106.8478	0.00
23/11/2020	2038 On 04-November-21			Bond Future	108.03	108.0188	108.0267	108.0188	0.00
23/11/2020	2040 On 04-February-21			Bond Future	11.15	83.5665	11.1483	83.5665	76,276.00
23/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	787	1	787	1	0.00
23/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	770	1	770	1	0.00
23/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	533	1	533	1	500.00
23/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4385	5	4385	5	0.00
23/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	366	0	366	0	800.00
23/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	5147	5	5147	5	0.00
23/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	80	0	80	0	500.00
23/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	101	0	101	0	800.00
23/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	804	1	804	1	0.00
23/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	5970	6	5970	6	0.00
23/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12617	12	12617	12	0.00
23/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8199	8	8199	8	0.00
23/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11966	12	11966	12	0.00
23/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1297	1	1297	1	800.00
23/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1612	2	1612	2	500.00
23/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6085	6	6085	6	0.00
23/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7055	7	7055	7	0.00
23/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6028	6	6028	6	0.00
23/11/2020	2040 On 06-May-21			Bond Future	11.36	84.4467	11.3630	84.4467	0.00
23/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12326	12	12326	12	0.00
23/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	8212	8	8212	8	0.00
23/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8256	8	8256	8	0.00
23/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2379	2	2379	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
23/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4759	5	4759	5	300.00
23/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8301	8	8301	8	0.00
23/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1701	2	1701	2	0.00
23/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3356	3	3356	3	0.00
23/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	5998	6	5998	6	0.00
23/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1714	2	1714	2	0.00
23/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1727	2	1727	2	0.00
23/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	652	1	652	1	300.00
23/11/2020	2040 On 05-August-21			Bond Future	11.59	80.8530	11.5922	80.8530	0.00
23/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4483	5	4483	5	900.00
23/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17160	17	17160	17	0.00
23/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7945	8	7945	8	0.00
23/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7864	8	7864	8	0.00
23/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2984	3	2984	3	900.00
23/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7905	8	7905	8	0.00
23/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2556	3	2556	3	0.00
23/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6548	6	6548	6	0.00
23/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2588	3	2588	3	0.00
23/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	345	0	345	0	900.00
23/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2572	3	2572	3	0.00
23/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4752	5	4752	5	0.00
23/11/2020	2040 On 04-November-21			Bond Future	11.81	81.7212	11.8144	81.7212	0.00
23/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9093	9	9093	9	0.00
23/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9054	9	9054	9	0.00
23/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9014	9	9014	9	0.00
23/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2812	3	2812	3	0.00
23/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2797	3	2797	3	0.00
23/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2783	3	2783	3	0.00
23/11/2020	2044 On 04-February-21			Bond Future	11.24	80.0276	11.2432	80.0276	44,047.00
23/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	579	1	579	1	0.00
23/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	567	1	567	1	0.00
23/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	499	1	499	1	0.00
23/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	103	0	103	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	591	1	591	1	0.00
23/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	282	0	282	0	0.00
23/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1490	2	1490	2	0.00
23/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7009	7	7009	7	0.00
23/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9166	9	9166	9	0.00
23/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	6944	7	6944	7	0.00
23/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7405	7	7405	7	265.00
23/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12140	12	12140	12	0.00
23/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4294	4	4294	4	265.00
23/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	6879	7	6879	7	0.00
23/11/2020	2044 On 06-May-21			Bond Future	11.45	80.8706	11.4516	80.8706	0.00
23/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7877	8	7877	8	0.00
23/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1829	2	1829	2	3,100.00
23/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3647	4	3647	4	3,100.00
23/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5607	6	5607	6	0.00
23/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2869	3	2869	3	0.00
23/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3812	4	3812	4	0.00
23/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	5189	5	5189	5	0.00
23/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8094	8	8094	8	0.00
23/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7791	8	7791	8	0.00
23/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7834	8	7834	8	0.00
23/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1793	2	1793	2	0.00
23/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1807	2	1807	2	0.00
23/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1712	2	1712	2	3,100.00
23/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3026	3	3026	3	3,100.00
23/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4151	4	4151	4	3,100.00
23/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2762	3	2762	3	0.00
23/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4317	4	4317	4	0.00
23/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1779	2	1779	2	0.00
23/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5230	5	5230	5	3,100.00
23/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7025	7	7025	7	0.00
23/11/2020	2044 On 05-August-21			Bond Future	11.67	77.3633	11.6740	77.3633	0.00
23/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7978	8	7978	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
23/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7938	8	7938	8	0.00
23/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8018	8	8018	8	0.00
23/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2459	2	2459	2	0.00
23/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2474	2	2474	2	0.00
23/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2490	2	2490	2	0.00
23/11/2020	2044 On 04-November-21			Bond Future	11.89	78.1941	11.8893	78.1941	0.00
23/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8732	9	8732	9	0.00
23/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8770	9	8770	9	0.00
23/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8809	9	8809	9	0.00
23/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	2959	3	2959	3	0.00
23/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	2974	3	2974	3	0.00
23/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	2989	3	2989	3	0.00
23/11/2020	2046 On 04-February-21			Bond Future	95.42	95.5871	95.4195	95.5871	14,771.00
23/11/2020	2046 On 06-May-21			Bond Future	94.66	94.8288	94.6589	94.8288	0.00
23/11/2020	2046 On 05-August-21			Bond Future	95.70	95.8757	95.7038	95.8757	0.00
23/11/2020	2046 On 04-November-21			Bond Future	94.95	95.1218	94.9479	95.1218	0.00
23/11/2020	2050 On 04-February-21			Bond Future	95.45	95.8137	95.4529	95.8137	11,046.00
23/11/2020	2050 On 06-May-21			Bond Future	96.48	96.8453	96.4800	96.8453	0.00
23/11/2020	2050 On 05-August-21			Bond Future	95.62	95.9895	95.6201	95.9895	0.00
23/11/2020	2050 On 04-November-21			Bond Future	96.67	97.0413	96.6680	97.0413	0.00
23/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	AL37 On 04-February-21			Index Future	776.57	778.2610	776.5680	778.2610	0.00
23/11/2020	AL37 On 06-May-21			Index Future	784.73	786.4470	784.7260	786.4470	0.00
23/11/2020	AL37 On 05-August-21			Index Future	793.10	794.8470	793.1040	794.8470	0.00
23/11/2020	AL37 On 04-November-21			Index Future	801.70	803.4590	801.6960	803.4590	0.00
23/11/2020	AL7T On 04-February-21			Index Future	856.66	859.4970	856.6550	859.4970	0.00
23/11/2020	AL7T On 06-May-21			Index Future	865.65	868.5370	865.6540	868.5370	0.00
23/11/2020	AL7T On 05-August-21			Index Future	874.90	877.8130	874.8960	877.8130	0.00
23/11/2020	AL7T On 04-November-21			Index Future	884.37	887.3250	884.3730	887.3250	0.00
23/11/2020	ALBI On 04-February-21			Index Future	750.32	751.8540	750.3210	751.8540	230.00
23/11/2020	ALBI On 06-May-21			Index Future	758.20	759.7620	758.2030	759.7620	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
23/11/2020	ALBI On 05-August-21			Index Future	766.30	767.8770	766.2980	767.8770	0.00
23/11/2020	ALBI On 04-November-21			Index Future	774.60	776.1970	774.5990	776.1970	0.00
23/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	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
23/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2020	ES33 On 04-February-21			Bond Future	11.52	76.7740	11.5245	76.7740	350.00
23/11/2020	ES33 On 06-May-21			Bond Future	11.78	73.8076	11.7787	73.8076	0.00
23/11/2020	ES33 On 05-August-21			Bond Future	12.05	74.6048	12.0458	74.6048	0.00
23/11/2020	ES33 On 04-November-21			Bond Future	12.32	71.6311	12.3213	71.6311	0.00
23/11/2020	ES42 On 04-February-21			Bond Future	12.12	75.2020	12.1246	75.2020	4,779.00
23/11/2020	ES42 On 06-May-21			Bond Future	12.38	71.7353	12.3766	71.7353	0.00
23/11/2020	ES42 On 05-August-21			Bond Future	12.63	72.5106	12.6346	72.5106	0.00
23/11/2020	ES42 On 04-November-21			Bond Future	12.90	69.0312	12.9028	69.0312	0.00
23/11/2020	GOVI On 04-February-21			GOVI	740.86	742.4220	740.8630	742.4220	969.00
23/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	100970	9	100970	9	0.00
23/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	100770	9	100770	9	0.00
23/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	100870	9	100870	9	0.00
23/11/2020	GOVI On 06-May-21			GOVI	748.65	750.2300	748.6460	750.2300	0.00
23/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	699560	72	699560	72	0.00
23/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	699660	72	699660	72	0.00
23/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	699760	72	699760	72	0.00
23/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 05-August-21			GOVI	756.64	758.2430	756.6390	758.2430	0.00
23/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	374890	39	374890	39	0.00
23/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	374990	39	374990	39	0.00
23/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	375090	39	375090	39	0.00
23/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 04-November-21			GOVI	764.84	766.4590	764.8350	766.4590	0.00
23/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	364150	38	364150	38	0.00
23/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	364350	38	364350	38	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
23/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	364250	38	364250	38	0.00
23/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2020	IGOV On 04-February-21			Index Future	263.43	263.5480	263.4330	263.5480	1,090.00
23/11/2020	IGOV On 06-May-21			Index Future	266.27	266.3850	266.2650	266.3850	21.00
23/11/2020	IGOV On 05-August-21			Index Future	269.17	269.2940	269.1710	269.2940	0.00
23/11/2020	IGOV On 04-November-21			Index Future	272.15	272.2750	272.1500	272.2750	0.00
23/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
23/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.18	92.1800	92.1800	92.1800	0.00
23/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.31	90.2900	90.3100	90.2900	0.00
23/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.21	89.1800	89.2100	89.1800	0.00
23/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.42	90.3800	90.4200	90.3800	51.00
23/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.79	89.7300	89.7900	89.7300	0.00
23/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.84	89.7700	89.8400	89.7700	0.00
23/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.92	92.8300	92.9200	92.8300	0.00
23/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.37	93.2800	93.3700	93.2800	0.00
23/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.73	85.6100	85.7300	85.6100	0.00
23/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.24	91.1100	91.2400	91.1100	0.00
23/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.71	78.3900	78.7100	78.3900	0.00
23/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.20	74.8800	75.2000	74.8800	0.00
23/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.58	73.2500	73.5800	73.2500	0.00
23/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.60	75.2600	75.6000	75.2600	0.00
23/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.62	79.2800	79.6200	79.2800	0.00
23/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.10	77.7600	78.1000	77.7600	0.00
23/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.18	79.8400	80.1800	79.8400	0.00
23/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.02	85.6800	86.0200	85.6800	0.00
23/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.45	86.1000	86.4500	86.1000	0.00
23/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.50	79.1200	79.5000	79.1200	0.00
23/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.45	87.0700	87.4500	87.0700	0.00
23/11/2020	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
23/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.38	96.6350	3.3750	96.6350	30,010.00
23/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.40	96.6250	3.3950	96.6250	0.00
23/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.36	96.6500	3.3600	96.6500	0.00
23/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.37	96.6450	3.3650	96.6450	0.00
23/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.37	96.6300	3.3700	96.6300	0.00
23/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.38	96.6200	3.3800	96.6200	0.00
23/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.40	96.5900	3.4000	96.5900	0.00
23/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.49	96.5150	3.4850	96.5150	30,000.00
23/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.64	96.3600	3.6400	96.3600	0.00
23/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.80	96.2200	3.8000	96.2200	0.00
23/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.07	95.9650	4.0650	95.9650	0.00
23/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.24	95.8050	4.2350	95.8050	0.00
23/11/2020	R023 On 04-February-21			Bond Future	4.22	110.3360	4.2193	110.3360	31,128.00
23/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4181	4	4181	4	0.00
23/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4162	4	4162	4	0.00
23/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4200	4	4200	4	0.00
23/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
23/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
23/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
23/11/2020	R023 On 06-May-21			Bond Future	4.21	107.5903	4.2129	107.5903	0.00
23/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5793	6	5793	6	0.00
23/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5777	6	5777	6	0.00
23/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5810	6	5810	6	0.00
23/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/11/2020	R023 On 05-August-21			Bond Future	4.19	108.7521	4.1907	108.7521	0.00
23/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1792	2	1792	2	0.00
23/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1779	2	1779	2	0.00
23/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1766	2	1766	2	0.00
23/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	87	0	87	0	0.00
23/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	85	0	85	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
23/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	84	0	84	0	0.00
23/11/2020	R023 On 04-November-21			Bond Future	4.16	106.0119	4.1577	106.0119	0.00
23/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1176	1	1176	1	0.00
23/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1166	1	1166	1	0.00
23/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1155	1	1155	1	0.00
23/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	196	0	196	0	0.00
23/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	193	0	193	0	0.00
23/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	191	0	191	0	0.00
23/11/2020	R035 On 04-February-21			Bond Future	10.78	90.5604	10.7780	90.5604	99,217.00
23/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	797	1	797	1	0.00
23/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	939	1	939	1	0.00
23/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	781	1	781	1	0.00
23/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3934	4	3934	4	0.00
23/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	765	1	765	1	0.00
23/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5708	6	5708	6	0.00
23/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5189	5	5189	5	650.00
23/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1651	2	1651	2	650.00
23/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5655	6	5655	6	0.00
23/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5602	5	5602	5	0.00
23/11/2020	R035 On 06-May-21			Bond Future	11.00	87.0396	10.9961	87.0396	0.00
23/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4267	4	4267	4	600.00
23/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11443	12	11443	12	0.00
23/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2082	2	2082	2	600.00
23/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9044	9	9044	9	0.00
23/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7699	8	7699	8	0.00
23/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3184	3	3184	3	1,650.00
23/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4871	5	4871	5	0.00
23/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9086	9	9086	9	0.00
23/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5751	6	5751	6	0.00
23/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1720	2	1720	2	793.00
23/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9128	9	9128	9	0.00
23/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10834	11	10834	11	0.00
23/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	740	1	740	1	1,650.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6639	7	6639	7	0.00
23/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1172	1	1172	1	0.00
23/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1160	1	1160	1	0.00
23/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2393	2	2393	2	1,650.00
23/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	630	1	630	1	600.00
23/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	5926	6	5926	6	0.00
23/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2883	3	2883	3	793.00
23/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1148	1	1148	1	0.00
23/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1643	2	1643	2	793.00
23/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4358	4	4358	4	0.00
23/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3315	3	3315	3	0.00
23/11/2020	R035 On 05-August-21			Bond Future	11.23	87.9797	11.2274	87.9797	0.00
23/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50334	50	50334	50	0.00
23/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50450	50	50450	50	0.00
23/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50567	50	50567	50	0.00
23/11/2020	R035 On 04-November-21			Bond Future	11.46	84.4497	11.4643	84.4497	0.00
23/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	13272	13	13272	13	0.00
23/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1849	2	1849	2	782.00
23/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5738	6	5738	6	0.00
23/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8487	9	8487	9	0.00
23/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8521	9	8521	9	0.00
23/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1680	2	1680	2	400.00
23/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2575	3	2575	3	400.00
23/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3729	4	3729	4	0.00
23/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8556	9	8556	9	0.00
23/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2634	3	2634	3	0.00
23/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6030	6	6030	6	782.00
23/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9580	9	9580	9	0.00
23/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	10151	10	10151	10	0.00
23/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4087	4	4087	4	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
23/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	7754	8	7754	8	0.00
23/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2653	3	2653	3	0.00
23/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2671	3	2671	3	0.00
23/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	992	1	992	1	400.00
23/11/2020	R186 On 04-February-21			Bond Future	7.13	117.6513	7.1266	117.6513	79,382.00
23/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4699	5	4699	5	0.00
23/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5435	6	5435	6	0.00
23/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5391	6	5391	6	0.00
23/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5347	6	5347	6	0.00
23/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	279	0	279	0	15,177.00
23/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	180	0	180	0	0.00
23/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	189	0	189	0	0.00
23/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	184	0	184	0	0.00
23/11/2020	R186 On 06-May-21			Bond Future	7.30	118.8893	7.2954	118.8893	0.00
23/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15712	16	15712	16	0.00
23/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15671	16	15671	16	0.00
23/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15630	16	15630	16	0.00
23/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
23/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
23/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
23/11/2020	R186 On 05-August-21			Bond Future	7.48	114.8920	7.4771	114.8920	0.00
23/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	5999	6	5999	6	0.00
23/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	5964	6	5964	6	0.00
23/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5930	6	5930	6	0.00
23/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	756	1	756	1	0.00
23/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	746	1	746	1	0.00
23/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	737	1	737	1	0.00
23/11/2020	R186 On 04-November-21			Bond Future	7.67	116.1250	7.6681	116.1250	0.00
23/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3792	4	3792	4	0.00
23/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3735	4	3735	4	0.00
23/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3764	4	3764	4	0.00
23/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1855	2	1855	2	0.00
23/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1870	2	1870	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
23/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1839	2	1839	2	0.00
23/11/2020	R197 On 04-February-21			Bond Future	315.93	315.9304	315.9298	315.9304	2,460.00
23/11/2020	R197 On 06-May-21			Bond Future	319.33	319.3311	319.3291	319.3311	0.00
23/11/2020	R197 On 05-August-21			Bond Future	314.86	314.8642	314.8617	314.8642	0.00
23/11/2020	R197 On 04-November-21			Bond Future	318.31	318.3147	318.3120	318.3147	0.00
23/11/2020	R202 On 04-February-21			Bond Future	213.01	212.9963	213.0127	212.9963	7,827.00
23/11/2020	R202 On 06-May-21			Bond Future	215.30	215.2890	215.3045	215.2890	0.00
23/11/2020	R202 On 05-August-21			Bond Future	213.44	213.4204	213.4358	213.4204	0.00
23/11/2020	R202 On 04-November-21			Bond Future	215.77	215.7590	215.7744	215.7590	0.00
23/11/2020	R209 On 04-February-21			Bond Future	10.47	70.7278	10.4668	70.7278	26,668.00
23/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1452	2	1452	2	0.00
23/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1430	2	1430	2	0.00
23/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1475	2	1475	2	0.00
23/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3503	3	3503	3	0.00
23/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3578	4	3578	4	0.00
23/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3540	3	3540	3	0.00
23/11/2020	R209 On 06-May-21			Bond Future	10.65	68.3324	10.6538	68.3324	2,850.00
23/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8884	9	8884	9	0.00
23/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2305	2	2305	2	5,325.00
23/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5250	5	5250	5	0.00
23/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4400	5	4400	5	0.00
23/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1760	2	1760	2	1,500.00
23/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8922	9	8922	9	0.00
23/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8810	9	8810	9	0.00
23/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8847	9	8847	9	0.00
23/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	821	1	821	1	0.00
23/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	830	1	830	1	0.00
23/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	803	1	803	1	9,150.00
23/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2508	2	2508	2	3,500.00
23/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5554	5	5554	5	0.00
23/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2038	2	2038	2	9,150.00
23/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	812	1	812	1	0.00
23/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4613	5	4613	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
23/11/2020	R209 On 05-August-21			Bond Future	10.85	69.0705	10.8477	69.0705	0.00
23/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6899	7	6899	7	0.00
23/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6863	7	6863	7	0.00
23/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6935	7	6935	7	0.00
23/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	1987	2	1987	2	0.00
23/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2013	2	2013	2	0.00
23/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2000	2	2000	2	0.00
23/11/2020	R209 On 04-November-21			Bond Future	11.05	66.6719	11.0450	66.6719	0.00
23/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7837	8	7837	8	0.00
23/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7872	8	7872	8	0.00
23/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7803	8	7803	8	0.00
23/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2191	2	2191	2	0.00
23/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2203	2	2203	2	0.00
23/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2215	2	2215	2	0.00
23/11/2020	R210 On 04-February-21			Bond Future	192.84	192.8256	192.8358	192.8256	1,254.00
23/11/2020	R210 On 06-May-21			Bond Future	192.20	192.1918	192.2012	192.1918	0.00
23/11/2020	R210 On 05-August-21			Bond Future	194.32	194.3133	194.3226	194.3133	0.00
23/11/2020	R210 On 04-November-21			Bond Future	193.72	193.7070	193.7162	193.7070	0.00
23/11/2020	R212 On 04-February-21			Bond Future	169.96	169.9624	169.9592	169.9624	6,639.00
23/11/2020	R212 On 06-May-21			Bond Future	171.79	171.7923	171.7884	171.7923	0.00
23/11/2020	R212 On 05-August-21			Bond Future	171.36	171.3601	171.3559	171.3601	0.00
23/11/2020	R212 On 04-November-21			Bond Future	173.23	173.2379	173.2335	173.2379	0.00
23/11/2020	R213 On 04-February-21			Bond Future	9.53	87.3128	9.5332	87.3128	8,945.00
23/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1795	2	1795	2	0.00
23/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1768	2	1768	2	0.00
23/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1743	2	1743	2	0.00
23/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2562	2	2562	2	0.00
23/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2530	2	2530	2	0.00
23/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2499	2	2499	2	0.00
23/11/2020	R213 On 06-May-21			Bond Future	9.73	84.7029	9.7278	84.7029	0.00
23/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11204	12	11204	12	0.00
23/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11162	11	11162	11	0.00
23/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11246	12	11246	12	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
23/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	268	0	268	0	0.00
23/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	276	0	276	0	0.00
23/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	272	0	272	0	0.00
23/11/2020	R213 On 05-August-21			Bond Future	9.93	85.6176	9.9347	85.6176	0.00
23/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6202	6	6202	6	0.00
23/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4059	4	4059	4	0.00
23/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6496	7	6496	7	0.00
23/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2018	2	2018	2	200.00
23/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6459	7	6459	7	0.00
23/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6422	7	6422	7	0.00
23/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1759	2	1759	2	0.00
23/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1747	2	1747	2	0.00
23/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	2970	3	2970	3	200.00
23/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5281	5	5281	5	0.00
23/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1734	2	1734	2	0.00
23/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1838	2	1838	2	200.00
23/11/2020	R213 On 04-November-21			Bond Future	10.15	83.0074	10.1488	83.0074	0.00
23/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6851	7	6851	7	0.00
23/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6816	7	6816	7	0.00
23/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6886	7	6886	7	0.00
23/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2119	2	2119	2	0.00
23/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2106	2	2106	2	0.00
23/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2093	2	2093	2	0.00
23/11/2020	R214 On 04-February-21			Bond Future	10.95	67.2060	10.9521	67.2060	15,428.00
23/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1018	1	1018	1	0.00
23/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1001	1	1001	1	0.00
23/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1036	1	1036	1	0.00
23/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4738	5	4738	5	0.00
23/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4829	5	4829	5	0.00
23/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4783	5	4783	5	0.00
23/11/2020	R214 On 06-May-21			Bond Future	11.14	64.6367	11.1391	64.6367	0.00
23/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7260	7	7260	7	0.00
23/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7226	7	7226	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
23/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7193	7	7193	7	0.00
23/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1488	1	1488	1	0.00
23/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1474	1	1474	1	0.00
23/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1461	1	1461	1	0.00
23/11/2020	R214 On 05-August-21			Bond Future	11.34	65.3348	11.3359	65.3348	0.00
23/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6078	6	6078	6	0.00
23/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6112	6	6112	6	0.00
23/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6045	6	6045	6	0.00
23/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2546	3	2546	3	0.00
23/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2577	3	2577	3	0.00
23/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2561	3	2561	3	0.00
23/11/2020	R214 On 04-November-21			Bond Future	11.54	62.7592	11.5359	62.7592	0.00
23/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7287	7	7287	7	0.00
23/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7254	7	7254	7	0.00
23/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7222	7	7222	7	0.00
23/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2671	3	2671	3	0.00
23/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2643	3	2643	3	0.00
23/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2657	3	2657	3	0.00
23/11/2020	R248 On 04-February-21			Bond Future	11.17	83.5477	11.1701	83.5477	115,206.00
23/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	855	1	855	1	0.00
23/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1599	2	1599	2	2,140.00
23/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	4061	4	4061	4	0.00
23/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	158	0	158	0	2,140.00
23/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	836	1	836	1	0.00
23/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	818	1	818	1	0.00
23/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1466	2	1466	2	0.00
23/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6028	6	6028	6	0.00
23/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	5969	6	5969	6	0.00
23/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1830	2	1830	2	0.00
23/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4478	4	4478	4	0.00
23/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	10771	11	10771	11	0.00
23/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	5910	6	5910	6	0.00
23/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4242	4	4242	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
23/11/2020	R248 On 06-May-21			Bond Future	11.37	80.0162	11.3669	80.0162	0.00
23/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7997	8	7997	8	0.00
23/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7952	8	7952	8	0.00
23/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	8040	8	8040	8	0.00
23/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1837	2	1837	2	0.00
23/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1865	2	1865	2	0.00
23/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1851	2	1851	2	0.00
23/11/2020	R248 On 05-August-21			Bond Future	11.57	80.8805	11.5748	80.8805	0.00
23/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8209	8	8209	8	0.00
23/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8167	8	8167	8	0.00
23/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8250	8	8250	8	0.00
23/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2541	3	2541	3	0.00
23/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2525	3	2525	3	0.00
23/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2510	2	2510	2	0.00
23/11/2020	R248 On 04-November-21			Bond Future	11.79	77.3374	11.7863	77.3374	0.00
23/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8974	9	8974	9	0.00
23/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9013	9	9013	9	0.00
23/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9052	9	9052	9	0.00
23/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2843	3	2843	3	0.00
23/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2858	3	2858	3	0.00
23/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	2873	3	2873	3	0.00