



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	2025 On 04-February-21			Bond Future	148.33	148.3255	148.3274	148.3255	7,208.00
17/12/2020	2025 On 06-May-21			Bond Future	149.88	149.8818	149.8832	149.8818	0.00
17/12/2020	2025 On 05-August-21			Bond Future	150.01	150.0040	150.0050	150.0040	0.00
17/12/2020	2025 On 04-November-21			Bond Future	151.63	151.6328	151.6338	151.6328	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
17/12/2020	2029 On 04-February-21			Bond Future	105.11	105.0307	105.1145	105.0307	2,158.00
17/12/2020	2029 On 06-May-21			Bond Future	105.08	104.9924	105.0767	104.9924	0.00
17/12/2020	2029 On 05-August-21			Bond Future	106.24	106.1513	106.2363	106.1513	0.00
17/12/2020	2029 On 04-November-21			Bond Future	106.24	106.1526	106.2384	106.1526	0.00
17/12/2020	2030 On 04-February-21			Bond Future	8.80	94.9709	8.8025	94.9709	104,966.00
17/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2982	3	2982	3	0.00
17/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3527	3	3527	3	0.00
17/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3747	4	3747	4	0.00
17/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	419	0	419	0	1,600.00
17/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	661	1	661	1	1,000.00
17/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1857	2	1857	2	800.00
17/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7903	8	7903	8	0.00
17/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2901	3	2901	3	0.00
17/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2941	3	2941	3	0.00
17/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	3104	3	3104	3	1,600.00
17/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2783	3	2783	3	1,000.00
17/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	645	1	645	1	800.00
17/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3312	4	3312	4	0.00
17/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	927	1	927	1	0.00
17/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	855	1	855	1	0.00
17/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	872	1	872	1	0.00
17/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4074	4	4074	4	0.00
17/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	787	1	787	1	0.00
17/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1518	2	1518	2	0.00
17/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3268	4	3268	4	0.00
17/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	576	1	576	1	2,000.00
17/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	640	1	640	1	4,000.00
17/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	837	1	837	1	0.00
17/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	74	0	74	0	1,800.00
17/12/2020	2030 On 06-May-21			Bond Future	8.99	95.9443	8.9947	95.9443	0.00
17/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2122	2	2122	2	300.00
17/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3439	3	3439	3	0.00
17/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9671	9	9671	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
17/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	14080	14	14080	14	0.00
17/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10619	10	10619	10	0.00
17/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3605	3	3605	3	300.00
17/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	682	1	682	1	700.00
17/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6607	6	6607	6	0.00
17/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3213	3	3213	3	0.00
17/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	6096	6	6096	6	0.00
17/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13990	14	13990	14	0.00
17/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	14035	14	14035	14	0.00
17/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	59	0	59	0	0.00
17/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	60	0	60	0	0.00
17/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	856	1	856	1	0.00
17/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2329	2	2329	2	0.00
17/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	230	0	230	0	300.00
17/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2045	2	2045	2	0.00
17/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	58	0	58	0	0.00
17/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	323	0	323	0	0.00
17/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2160	2	2160	2	700.00
17/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6797	7	6797	7	0.00
17/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	982	1	982	1	700.00
17/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3421	4	3421	4	0.00
17/12/2020	2030 On 05-August-21			Bond Future	9.20	92.9751	9.1970	92.9751	0.00
17/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	7108	7	7108	7	0.00
17/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	587	1	587	1	200.00
17/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2585	2	2585	2	600.00
17/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7636	7	7636	7	0.00
17/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	4018	4	4018	4	600.00
17/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7554	7	7554	7	0.00
17/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7595	7	7595	7	0.00
17/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2170	2	2170	2	200.00
17/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14559	14	14559	14	0.00
17/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	138	0	138	0	600.00
17/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9367	10	9367	10	0.00

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17/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1253	1	1253	1	200.00
17/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4515	5	4515	5	0.00
17/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1132	1	1132	1	0.00
17/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1141	1	1141	1	0.00
17/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1122	1	1122	1	0.00
17/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2631	3	2631	3	0.00
17/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	3964	4	3964	4	0.00
17/12/2020	2030 On 04-November-21			Bond Future	9.40	93.9635	9.3976	93.9635	0.00
17/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2273	2	2273	2	300.00
17/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10917	11	10917	11	0.00
17/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7786	8	7786	8	0.00
17/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7856	8	7856	8	0.00
17/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1398	1	1398	1	300.00
17/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7821	8	7821	8	0.00
17/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1663	2	1663	2	0.00
17/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5713	6	5713	6	0.00
17/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	770	1	770	1	300.00
17/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1677	2	1677	2	0.00
17/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7697	8	7697	8	0.00
17/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1649	2	1649	2	0.00
17/12/2020	2032 On 04-February-21			Bond Future	9.75	92.4189	9.7459	92.4189	114,937.00
17/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1532	1	1532	1	0.00
17/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	195	0	195	0	800.00
17/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1504	1	1504	1	0.00
17/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1561	1	1561	1	0.00
17/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	761	1	761	1	800.00
17/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6637	6	6637	6	0.00
17/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	258	0	258	0	800.00
17/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2288	3	2288	3	0.00
17/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3669	4	3669	4	0.00
17/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2358	3	2358	3	0.00
17/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6441	7	6441	7	0.00
17/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2323	3	2323	3	0.00

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17/12/2020	2032 On 06-May-21			Bond Future	9.95	89.2219	9.9512	89.2219	0.00
17/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4434	4	4434	4	736.00
17/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	12123	12	12123	12	0.00
17/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	12077	12	12077	12	0.00
17/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14229	14	14229	14	0.00
17/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	12169	12	12169	12	0.00
17/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	259	0	259	0	0.00
17/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	267	0	267	0	0.00
17/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	263	0	263	0	0.00
17/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	127	0	127	0	736.00
17/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2180	2	2180	2	0.00
17/12/2020	2032 On 05-August-21			Bond Future	10.16	90.1856	10.1618	90.1856	0.00
17/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	8097	8	8097	8	0.00
17/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8139	8	8139	8	0.00
17/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8181	8	8181	8	0.00
17/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1460	2	1460	2	0.00
17/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1471	2	1471	2	0.00
17/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1482	2	1482	2	0.00
17/12/2020	2032 On 04-November-21			Bond Future	10.38	86.9998	10.3800	86.9998	0.00
17/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1878	2	1878	2	700.00
17/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	13179	13	13179	13	0.00
17/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8989	9	8989	9	0.00
17/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2842	3	2842	3	700.00
17/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8911	9	8911	9	0.00
17/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8950	9	8950	9	0.00
17/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1847	2	1847	2	0.00
17/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1870	2	1870	2	0.00
17/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8142	9	8142	9	0.00
17/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	725	1	725	1	700.00
17/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1858	2	1858	2	0.00
17/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6050	6	6050	6	0.00
17/12/2020	2033 On 04-February-21			Bond Future	99.97	99.9587	99.9652	99.9587	8,131.00
17/12/2020	2033 On 06-May-21			Bond Future	99.80	99.7909	99.7972	99.7909	0.00

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17/12/2020	2033 On 05-August-21			Bond Future	100.90	100.8923	100.8984	100.8923	0.00
17/12/2020	2033 On 04-November-21			Bond Future	100.77	100.7623	100.7683	100.7623	0.00
17/12/2020	2037 On 04-February-21			Bond Future	10.65	83.2327	10.6464	83.2327	131,635.00
17/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	1110	1	1110	1	0.00
17/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	8365	8	8365	8	300.00
17/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1619	1	1619	1	240.00
17/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	224	0	224	0	72.00
17/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	1086	1	1086	1	0.00
17/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	1063	1	1063	1	0.00
17/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7994	7	7994	7	0.00
17/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	17212	17	17212	17	0.00
17/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2909	3	2909	3	0.00
17/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	1258	1	1258	1	0.00
17/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3266	4	3266	4	72.00
17/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1571	2	1571	2	72.00
17/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	1	0	1	0	300.00
17/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	3624	4	3624	4	0.00
17/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	3578	4	3578	4	0.00
17/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	7268	8	7268	8	0.00
17/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	246	0	246	0	240.00
17/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	2737	3	2737	3	0.00
17/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	3532	4	3532	4	0.00
17/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	217	0	217	0	0.00
17/12/2020	2037 On 06-May-21			Bond Future	10.85	84.0858	10.8538	84.0858	0.00
17/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	10158	10	10158	10	0.00
17/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	10069	10	10069	10	0.00
17/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	10114	10	10114	10	0.00
17/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	801	1	801	1	0.00
17/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	820	1	820	1	0.00
17/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	811	1	811	1	0.00
17/12/2020	2037 On 05-August-21			Bond Future	11.07	80.7383	11.0711	80.7383	0.00
17/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8763	8	8763	8	0.00
17/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8806	8	8806	8	0.00

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17/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8848	8	8848	8	0.00
17/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	1787	2	1787	2	0.00
17/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	1800	2	1800	2	0.00
17/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	1775	2	1775	2	0.00
17/12/2020	2037 On 04-November-21			Bond Future	11.28	81.5969	11.2833	81.5969	0.00
17/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	10499	10	10499	10	0.00
17/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	10535	10	10535	10	0.00
17/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	10572	10	10572	10	0.00
17/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	1945	2	1945	2	0.00
17/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	1930	2	1930	2	0.00
17/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	1959	2	1959	2	0.00
17/12/2020	2038 On 04-February-21			Bond Future	112.78	113.0017	112.7804	113.0017	7,655.00
17/12/2020	2038 On 06-May-21			Bond Future	113.96	114.1875	113.9634	114.1875	0.00
17/12/2020	2038 On 05-August-21			Bond Future	113.50	113.7243	113.4976	113.7243	0.00
17/12/2020	2038 On 04-November-21			Bond Future	114.73	114.9593	114.7300	114.9593	0.00
17/12/2020	2040 On 04-February-21			Bond Future	10.83	84.9058	10.8253	84.9058	79,917.00
17/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	963	1	963	1	0.00
17/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	941	1	941	1	0.00
17/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	630	1	630	1	500.00
17/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	5623	5	5623	5	0.00
17/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	408	0	408	0	800.00
17/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	6533	6	6533	6	0.00
17/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	986	1	986	1	0.00
17/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	65	0	65	0	500.00
17/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	86	0	86	0	800.00
17/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6010	7	6010	7	0.00
17/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	9722	10	9722	10	0.00
17/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	3922	4	3922	4	0.00
17/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10371	11	10371	11	0.00
17/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	453	1	453	1	800.00
17/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	618	1	618	1	500.00
17/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4026	5	4026	5	0.00
17/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	4922	6	4922	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	3974	5	3974	5	0.00
17/12/2020	2040 On 06-May-21			Bond Future	11.03	85.7761	11.0303	85.7761	0.00
17/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	14231	14	14231	14	0.00
17/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9820	9	9820	9	0.00
17/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9775	9	9775	9	0.00
17/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5951	5	5951	5	300.00
17/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9865	9	9865	9	0.00
17/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	3135	3	3135	3	300.00
17/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2318	3	2318	3	0.00
17/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1036	1	1036	1	0.00
17/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4524	5	4524	5	0.00
17/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1060	1	1060	1	0.00
17/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1048	1	1048	1	0.00
17/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	327	0	327	0	300.00
17/12/2020	2040 On 05-August-21			Bond Future	11.25	82.1966	11.2451	82.1966	0.00
17/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5624	5	5624	5	900.00
17/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	19256	19	19256	19	0.00
17/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9525	9	9525	9	0.00
17/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9436	9	9436	9	0.00
17/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3886	4	3886	4	900.00
17/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9480	9	9480	9	0.00
17/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	1881	2	1881	2	0.00
17/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5198	6	5198	6	0.00
17/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	1907	2	1907	2	0.00
17/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	187	0	187	0	900.00
17/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	1894	2	1894	2	0.00
17/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3639	4	3639	4	0.00
17/12/2020	2040 On 04-November-21			Bond Future	11.45	83.0707	11.4544	83.0707	0.00
17/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10713	10	10713	10	0.00
17/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10675	10	10675	10	0.00
17/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10637	10	10637	10	0.00
17/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2165	2	2165	2	0.00
17/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2149	2	2149	2	0.00

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17/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2134	2	2134	2	0.00
17/12/2020	2044 On 04-February-21			Bond Future	10.90	81.4277	10.9014	81.4277	51,681.00
17/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	729	1	729	1	0.00
17/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	606	0	606	0	0.00
17/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	91	0	91	0	265.00
17/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	710	1	710	1	0.00
17/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	748	1	748	1	0.00
17/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	308	0	308	0	0.00
17/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	2038	2	2038	2	0.00
17/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4786	5	4786	5	0.00
17/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	6826	8	6826	8	0.00
17/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4728	5	4728	5	0.00
17/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2476	3	2476	3	265.00
17/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	5146	6	5146	6	265.00
17/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	9763	11	9763	11	0.00
17/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4670	5	4670	5	0.00
17/12/2020	2044 On 06-May-21			Bond Future	11.10	82.2625	11.0990	82.2625	0.00
17/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	9585	9	9585	9	0.00
17/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2496	2	2496	2	3,100.00
17/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4733	4	4733	4	3,100.00
17/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	7032	7	7032	7	0.00
17/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3803	3	3803	3	0.00
17/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4928	4	4928	4	0.00
17/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6544	6	6544	6	0.00
17/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9822	9	9822	9	0.00
17/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	9490	9	9490	9	0.00
17/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	9538	9	9538	9	0.00
17/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1129	1	1129	1	0.00
17/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1139	1	1139	1	0.00
17/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1072	1	1072	1	3,100.00
17/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2013	2	2013	2	3,100.00
17/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	2900	3	2900	3	3,100.00
17/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	1820	2	1820	2	0.00

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17/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3036	3	3036	3	0.00
17/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1119	1	1119	1	0.00
17/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	3797	4	3797	4	3,100.00
17/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5325	6	5325	6	0.00
17/12/2020	2044 On 05-August-21			Bond Future	11.31	78.7701	11.3060	78.7701	0.00
17/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9634	9	9634	9	0.00
17/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9677	9	9677	9	0.00
17/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9722	9	9722	9	0.00
17/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1769	2	1769	2	0.00
17/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1781	2	1781	2	0.00
17/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	1793	2	1793	2	0.00
17/12/2020	2044 On 04-November-21			Bond Future	11.51	79.6078	11.5073	79.6078	0.00
17/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	10437	10	10437	10	0.00
17/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	10474	10	10474	10	0.00
17/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	10511	10	10511	10	0.00
17/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2250	2	2250	2	0.00
17/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2267	2	2267	2	0.00
17/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2283	2	2283	2	0.00
17/12/2020	2046 On 04-February-21			Bond Future	102.17	102.6804	102.1658	102.6804	14,890.00
17/12/2020	2046 On 06-May-21			Bond Future	101.45	101.9659	101.4456	101.9659	0.00
17/12/2020	2046 On 05-August-21			Bond Future	102.57	103.0916	102.5652	103.0916	0.00
17/12/2020	2046 On 04-November-21			Bond Future	101.87	102.4021	101.8699	102.4021	0.00
17/12/2020	2050 On 04-February-21			Bond Future	103.48	104.1587	103.4821	104.1587	11,025.00
17/12/2020	2050 On 06-May-21			Bond Future	104.57	105.2515	104.5673	105.2515	0.00
17/12/2020	2050 On 05-August-21			Bond Future	103.79	104.4834	103.7915	104.4834	0.00
17/12/2020	2050 On 04-November-21			Bond Future	104.92	105.6179	104.9185	105.6179	0.00
17/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	AL37 On 04-February-21			Index Future	786.45	784.0050	786.4470	784.0050	0.00
17/12/2020	AL37 On 06-May-21			Index Future	794.50	792.0390	794.5020	792.0390	0.00
17/12/2020	AL37 On 05-August-21			Index Future	802.99	800.4990	802.9850	800.4990	0.00
17/12/2020	AL37 On 04-November-21			Index Future	811.61	809.0940	811.6050	809.0940	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
17/12/2020	AL7T On 04-February-21			Index Future	870.71	866.8810	870.7110	866.8810	0.00
17/12/2020	AL7T On 06-May-21			Index Future	879.63	875.7640	879.6280	875.7640	0.00
17/12/2020	AL7T On 05-August-21			Index Future	889.02	885.1180	889.0200	885.1180	0.00
17/12/2020	AL7T On 04-November-21			Index Future	898.56	894.6220	898.5640	894.6220	0.00
17/12/2020	ALBI On 04-February-21			Index Future	763.53	759.3420	763.5270	759.3420	231.00
17/12/2020	ALBI On 06-May-21			Index Future	771.35	767.1230	771.3470	767.1230	0.00
17/12/2020	ALBI On 05-August-21			Index Future	779.58	775.3170	779.5830	775.3170	0.00
17/12/2020	ALBI On 04-November-21			Index Future	787.95	783.6410	787.9520	783.6410	0.00
17/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2020	ES33 On 04-February-21			Bond Future	11.30	77.3887	11.2963	77.3887	350.00
17/12/2020	ES33 On 06-May-21			Bond Future	11.54	74.4078	11.5448	74.4078	0.00
17/12/2020	ES33 On 05-August-21			Bond Future	11.80	75.2115	11.8018	75.2115	0.00
17/12/2020	ES33 On 04-November-21			Bond Future	12.07	72.2368	12.0682	72.2368	0.00
17/12/2020	ES42 On 04-February-21			Bond Future	11.85	76.0714	11.8536	76.0714	4,779.00
17/12/2020	ES42 On 06-May-21			Bond Future	12.10	72.5932	12.0967	72.5932	0.00
17/12/2020	ES42 On 05-August-21			Bond Future	12.34	73.3777	12.3419	73.3777	0.00
17/12/2020	ES42 On 04-November-21			Bond Future	12.60	69.9002	12.5977	69.9002	0.00
17/12/2020	GOVI On 04-February-21			GOVI	754.35	750.2230	754.3520	750.2230	965.00
17/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	34020	0	34020	0	0.00
17/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	34120	0	34120	0	0.00
17/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	33920	0	33920	0	0.00
17/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	1	0	1	0.00
17/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	1	0	1	0.00
17/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	1	0	1	0.00
17/12/2020	GOVI On 06-May-21			GOVI	762.08	757.9100	762.0770	757.9100	0.00
17/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	833870	79	833870	79	0.00
17/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	833970	79	833970	79	0.00
17/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	834070	79	834070	79	0.00
17/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 05-August-21			GOVI	770.21	766.0060	770.2140	766.0060	0.00
17/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	510640	47	510640	47	0.00
17/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	510740	47	510740	47	0.00
17/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	510840	47	510840	47	0.00

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17/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 04-November-21			GOVI	778.48	774.2300	778.4820	774.2300	0.00
17/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	500620	46	500620	46	0.00
17/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	500820	46	500820	46	0.00
17/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	500720	46	500720	46	0.00
17/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2020	IGOV On 04-February-21			Index Future	273.15	273.5110	273.1450	273.5110	1,090.00
17/12/2020	IGOV On 06-May-21			Index Future	276.01	276.3810	276.0090	276.3810	21.00
17/12/2020	IGOV On 05-August-21			Index Future	279.02	279.4000	279.0230	279.4000	0.00
17/12/2020	IGOV On 04-November-21			Index Future	282.08	282.4660	282.0840	282.4660	0.00
17/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
17/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
17/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4100	90.4000	90.4100	0.00
17/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.31	89.3400	89.3100	89.3400	0.00
17/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.54	90.5800	90.5400	90.5800	51.00
17/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.92	89.9700	89.9200	89.9700	0.00
17/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.98	90.0500	89.9800	90.0500	0.00
17/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.08	93.1600	93.0800	93.1600	0.00
17/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.52	93.6000	93.5200	93.6000	0.00
17/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.85	85.9300	85.8500	85.9300	0.00
17/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.31	91.4100	91.3100	91.4100	0.00
17/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.01	78.2800	78.0100	78.2800	0.00
17/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.43	74.7100	74.4300	74.7100	0.00
17/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.73	73.0300	72.7300	73.0300	0.00
17/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.65	74.9700	74.6500	74.9700	0.00
17/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.61	78.9500	78.6100	78.9500	0.00
17/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.05	77.3900	77.0500	77.3900	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
17/12/2020	IS10 On 21-June-27			Interest Rate Swap	79.08	79.4400	79.0800	79.4400	0.00
17/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.89	85.2600	84.8900	85.2600	0.00
17/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.27	85.6400	85.2700	85.6400	0.00
17/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.22	78.6000	78.2200	78.6000	0.00
17/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.12	86.5000	86.1200	86.5000	0.00
17/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.62	96.3850	3.6150	96.3850	0.00
17/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.53	96.4400	3.5300	96.4400	0.00
17/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.53	96.4450	3.5250	96.4450	0.00
17/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.49	96.4500	3.4900	96.4500	0.00
17/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.48	96.4600	3.4800	96.4600	0.00
17/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.48	96.4500	3.4750	96.4500	0.00
17/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.57	96.3550	3.5700	96.3550	30,000.00
17/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.77	96.1700	3.7650	96.1700	0.00
17/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.92	96.0200	3.9200	96.0200	0.00
17/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.12	95.7450	4.1200	95.7450	0.00
17/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.37	95.6050	4.3650	95.6050	0.00
17/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.54	95.4000	4.5350	95.4000	0.00
17/12/2020	R023 On 04-February-21			Bond Future	4.68	109.3313	4.6839	109.3313	31,397.00
17/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3242	3	3242	3	0.00
17/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3223	3	3223	3	0.00
17/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3262	3	3262	3	0.00
17/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R023 On 06-May-21			Bond Future	4.76	106.5454	4.7626	106.5454	0.00
17/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4815	5	4815	5	0.00
17/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4799	5	4799	5	0.00
17/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4832	5	4832	5	0.00
17/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2020	R023 On 05-August-21			Bond Future	4.84	107.6957	4.8354	107.6957	0.00
17/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1014	1	1014	1	0.00
17/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1003	1	1003	1	0.00
17/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	992	1	992	1	0.00
17/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	302	0	302	0	0.00
17/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	298	0	298	0	0.00
17/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	294	0	294	0	0.00
17/12/2020	R023 On 04-November-21			Bond Future	4.94	104.9335	4.9394	104.9335	0.00
17/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	542	1	542	1	0.00
17/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	536	1	536	1	0.00
17/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	529	0	529	0	0.00
17/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	580	1	580	1	0.00
17/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	574	1	574	1	0.00
17/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	567	1	567	1	0.00
17/12/2020	R035 On 04-February-21			Bond Future	10.44	91.9543	10.4364	91.9543	95,980.00
17/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	1025	1	1025	1	0.00
17/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	1219	1	1219	1	0.00
17/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	1002	1	1002	1	0.00
17/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	5154	5	5154	5	0.00
17/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	980	1	980	1	0.00
17/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	3685	4	3685	4	0.00
17/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3231	4	3231	4	650.00
17/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	633	1	633	1	650.00
17/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	3638	4	3638	4	0.00
17/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	3591	4	3591	4	0.00
17/12/2020	R035 On 06-May-21			Bond Future	10.64	88.4234	10.6445	88.4234	0.00
17/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4998	5	4998	5	0.00
17/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	5392	5	5392	5	600.00
17/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	13359	13	13359	13	0.00
17/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2758	3	2758	3	600.00
17/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	10756	10	10756	10	0.00
17/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	9260	9	9260	9	0.00
17/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	4104	4	4104	4	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
17/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	6094	6	6094	6	0.00
17/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	10802	10	10802	10	0.00
17/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	3222	3	3222	3	0.00
17/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1823	2	1823	2	500.00
17/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	7097	7	7097	7	0.00
17/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	2304	2	2304	2	793.00
17/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10848	10	10848	10	0.00
17/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	12705	12	12705	12	0.00
17/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	374	0	374	0	1,650.00
17/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	4986	5	4986	5	0.00
17/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	647	1	647	1	0.00
17/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	639	1	639	1	0.00
17/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1502	2	1502	2	1,650.00
17/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	309	0	309	0	600.00
17/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4365	5	4365	5	0.00
17/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	3838	4	3838	4	500.00
17/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	5806	6	5806	6	0.00
17/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	1869	2	1869	2	793.00
17/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	631	1	631	1	0.00
17/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	967	1	967	1	793.00
17/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3041	3	3041	3	0.00
17/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2426	3	2426	3	500.00
17/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2202	2	2202	2	0.00
17/12/2020	R035 On 05-August-21			Bond Future	10.86	89.3783	10.8610	89.3783	0.00
17/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3906	4	3906	4	0.00
17/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1947	2	1947	2	100.00
17/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
17/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
17/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5994	6	5994	6	0.00
17/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
17/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	48073	49	48073	49	0.00
17/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	2877	3	2877	3	100.00
17/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	48189	49	48189	49	0.00

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17/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	48306	49	48306	49	0.00
17/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	4482	5	4482	5	100.00
17/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	7483	8	7483	8	0.00
17/12/2020	R035 On 04-November-21			Bond Future	11.08	85.8544	11.0840	85.8544	0.00
17/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	15251	15	15251	15	0.00
17/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2560	2	2560	2	782.00
17/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	7111	7	7111	7	0.00
17/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	10116	10	10116	10	0.00
17/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	10154	10	10154	10	0.00
17/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2345	2	2345	2	400.00
17/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3460	3	3460	3	400.00
17/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4820	5	4820	5	0.00
17/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	10191	10	10191	10	0.00
17/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	1993	2	1993	2	0.00
17/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	4845	5	4845	5	782.00
17/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8015	8	8015	8	0.00
17/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	8539	9	8539	9	0.00
17/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3183	3	3183	3	782.00
17/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6363	7	6363	7	0.00
17/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2008	2	2008	2	0.00
17/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2023	2	2023	2	0.00
17/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	694	1	694	1	400.00
17/12/2020	R186 On 04-February-21			Bond Future	6.83	118.5570	6.8289	118.5570	79,437.00
17/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6018	6	6018	6	0.00
17/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6833	6	6833	6	0.00
17/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6785	6	6785	6	0.00
17/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6737	6	6737	6	0.00
17/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	41	0	41	0	15,177.00
17/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	20	0	20	0	0.00
17/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	22	0	22	0	0.00
17/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	21	0	21	0	0.00
17/12/2020	R186 On 06-May-21			Bond Future	6.99	119.7716	6.9864	119.7716	0.00
17/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17250	17	17250	17	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
17/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17209	17	17209	17	0.00
17/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17168	17	17168	17	0.00
17/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
17/12/2020	R186 On 05-August-21			Bond Future	7.15	115.7835	7.1490	115.7835	0.00
17/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7242	7	7242	7	0.00
17/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7204	7	7204	7	0.00
17/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7166	7	7166	7	0.00
17/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	435	0	435	0	0.00
17/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	429	0	429	0	0.00
17/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	423	0	423	0	0.00
17/12/2020	R186 On 04-November-21			Bond Future	7.32	117.0143	7.3217	117.0143	0.00
17/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4891	5	4891	5	0.00
17/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4828	5	4828	5	0.00
17/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4859	5	4859	5	0.00
17/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1388	2	1388	2	0.00
17/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1401	2	1401	2	0.00
17/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1376	1	1376	1	0.00
17/12/2020	R197 On 04-February-21			Bond Future	319.54	319.4077	319.5351	319.4077	2,441.00
17/12/2020	R197 On 06-May-21			Bond Future	322.89	322.7585	322.8863	322.7585	0.00
17/12/2020	R197 On 05-August-21			Bond Future	318.44	318.3089	318.4374	318.3089	0.00
17/12/2020	R197 On 04-November-21			Bond Future	321.90	321.7657	321.8955	321.7657	0.00
17/12/2020	R202 On 04-February-21			Bond Future	220.92	220.9071	220.9213	220.9071	7,878.00
17/12/2020	R202 On 06-May-21			Bond Future	223.24	223.2246	223.2384	223.2246	0.00
17/12/2020	R202 On 05-August-21			Bond Future	221.45	221.4328	221.4461	221.4328	0.00
17/12/2020	R202 On 04-November-21			Bond Future	223.85	223.8374	223.8508	223.8374	0.00
17/12/2020	R209 On 04-February-21			Bond Future	10.26	71.2776	10.2592	71.2776	25,916.00
17/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1519	1	1519	1	0.00
17/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1493	1	1493	1	0.00
17/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1545	1	1545	1	0.00
17/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2370	3	2370	3	0.00
17/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2437	3	2437	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
17/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2403	3	2403	3	0.00
17/12/2020	R209 On 06-May-21			Bond Future	10.44	68.8685	10.4420	68.8685	5,250.00
17/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3630	3	3630	3	0.00
17/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	7257	7	7257	7	0.00
17/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2625	2	2625	2	5,325.00
17/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5882	6	5882	6	0.00
17/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9782	9	9782	9	0.00
17/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	2008	2	2008	2	0.00
17/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9822	9	9822	9	0.00
17/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1489	1	1489	1	6,250.00
17/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4959	5	4959	5	0.00
17/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9702	9	9702	9	0.00
17/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9742	9	9742	9	0.00
17/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	519	1	519	1	0.00
17/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	526	1	526	1	0.00
17/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	1869	2	1869	2	3,500.00
17/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	4605	5	4605	5	0.00
17/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	506	1	506	1	9,150.00
17/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	5618	6	5618	6	0.00
17/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	513	1	513	1	0.00
17/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1474	2	1474	2	9,150.00
17/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1065	1	1065	1	3,750.00
17/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	3736	4	3736	4	0.00
17/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	2734	3	2734	3	6,250.00
17/12/2020	R209 On 05-August-21			Bond Future	10.63	69.6124	10.6280	69.6124	0.00
17/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7753	7	7753	7	0.00
17/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7718	7	7718	7	0.00
17/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7787	7	7787	7	0.00
17/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1629	2	1629	2	0.00
17/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1658	2	1658	2	0.00
17/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1644	2	1644	2	0.00
17/12/2020	R209 On 04-November-21			Bond Future	10.82	67.2126	10.8184	67.2126	0.00
17/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8776	8	8776	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
17/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8808	8	8808	8	0.00
17/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8744	8	8744	8	0.00
17/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	1912	2	1912	2	0.00
17/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	1926	2	1926	2	0.00
17/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	1940	2	1940	2	0.00
17/12/2020	R210 On 04-February-21			Bond Future	195.11	195.0965	195.1056	195.0965	1,213.00
17/12/2020	R210 On 06-May-21			Bond Future	194.44	194.4274	194.4358	194.4274	0.00
17/12/2020	R210 On 05-August-21			Bond Future	196.58	196.5735	196.5817	196.5735	0.00
17/12/2020	R210 On 04-November-21			Bond Future	195.97	195.9656	195.9738	195.9656	0.00
17/12/2020	R212 On 04-February-21			Bond Future	170.35	170.3365	170.3505	170.3365	5,730.00
17/12/2020	R212 On 06-May-21			Bond Future	172.14	172.1238	172.1374	172.1238	0.00
17/12/2020	R212 On 05-August-21			Bond Future	171.70	171.6892	171.7026	171.6892	0.00
17/12/2020	R212 On 04-November-21			Bond Future	173.57	173.5537	173.5671	173.5537	0.00
17/12/2020	R213 On 04-February-21			Bond Future	9.27	88.0863	9.2651	88.0863	8,858.00
17/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	2206	2	2206	2	0.00
17/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	2172	2	2172	2	0.00
17/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	2139	2	2139	2	0.00
17/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1416	2	1416	2	0.00
17/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1392	2	1392	2	0.00
17/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1368	2	1368	2	0.00
17/12/2020	R213 On 06-May-21			Bond Future	9.45	85.4607	9.4530	85.4607	0.00
17/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12594	12	12594	12	0.00
17/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12551	12	12551	12	0.00
17/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12638	12	12638	12	0.00
17/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	126	0	126	0	0.00
17/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	130	0	130	0	0.00
17/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	128	0	128	0	0.00
17/12/2020	R213 On 05-August-21			Bond Future	9.65	86.3835	9.6483	86.3835	0.00
17/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7324	7	7324	7	0.00
17/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4971	5	4971	5	0.00
17/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7615	7	7615	7	0.00
17/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2624	2	2624	2	200.00
17/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7578	7	7578	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
17/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7542	7	7542	7	0.00
17/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1329	1	1329	1	0.00
17/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1316	1	1316	1	0.00
17/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2331	3	2331	3	200.00
17/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4336	5	4336	5	0.00
17/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1303	1	1303	1	0.00
17/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1409	2	1409	2	200.00
17/12/2020	R213 On 04-November-21			Bond Future	9.85	83.7729	9.8520	83.7729	0.00
17/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	8065	8	8065	8	0.00
17/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	8031	8	8031	8	0.00
17/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	8098	8	8098	8	0.00
17/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1775	2	1775	2	0.00
17/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1760	2	1760	2	0.00
17/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1746	2	1746	2	0.00
17/12/2020	R214 On 04-February-21			Bond Future	10.70	67.9721	10.6965	67.9721	15,475.00
17/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	1068	1	1068	1	0.00
17/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	1047	1	1047	1	0.00
17/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	1088	1	1088	1	0.00
17/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3310	4	3310	4	0.00
17/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3393	4	3393	4	0.00
17/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3351	4	3351	4	0.00
17/12/2020	R214 On 06-May-21			Bond Future	10.88	65.3926	10.8772	65.3926	0.00
17/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	8236	8	8236	8	0.00
17/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	8199	8	8199	8	0.00
17/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	8162	8	8162	8	0.00
17/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	979	1	979	1	0.00
17/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	968	1	968	1	0.00
17/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	958	1	958	1	0.00
17/12/2020	R214 On 05-August-21			Bond Future	11.06	66.0987	11.0637	66.0987	0.00
17/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	7081	7	7081	7	0.00
17/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7116	7	7116	7	0.00
17/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	7045	7	7045	7	0.00
17/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2056	2	2056	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
17/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2082	2	2082	2	0.00
17/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2069	2	2069	2	0.00
17/12/2020	R214 On 04-November-21			Bond Future	11.25	63.5247	11.2543	63.5247	0.00
17/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8467	8	8467	8	0.00
17/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8432	8	8432	8	0.00
17/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8398	8	8398	8	0.00
17/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2343	3	2343	3	0.00
17/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2319	2	2319	2	0.00
17/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2331	3	2331	3	0.00
17/12/2020	R248 On 04-February-21			Bond Future	10.81	85.2001	10.8141	85.2001	115,413.00
17/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1210	1	1210	1	0.00
17/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	2254	2	2254	2	2,140.00
17/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	5501	5	5501	5	0.00
17/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	166	0	166	0	2,140.00
17/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	1182	1	1182	1	0.00
17/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	1156	1	1156	1	0.00
17/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	2072	2	2072	2	0.00
17/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3826	4	3826	4	0.00
17/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3776	4	3776	4	0.00
17/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	731	1	731	1	0.00
17/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2544	3	2544	3	0.00
17/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	8240	9	8240	9	0.00
17/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3726	4	3726	4	0.00
17/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2358	3	2358	3	0.00
17/12/2020	R248 On 06-May-21			Bond Future	11.00	81.6631	10.9994	81.6631	0.00
17/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9806	9	9806	9	0.00
17/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9761	9	9761	9	0.00
17/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9852	9	9852	9	0.00
17/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1106	1	1106	1	0.00
17/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1131	1	1131	1	0.00
17/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1118	1	1118	1	0.00
17/12/2020	R248 On 05-August-21			Bond Future	11.19	82.5449	11.1915	82.5449	0.00
17/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	10037	9	10037	9	0.00

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17/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9996	9	9996	9	0.00
17/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	10079	10	10079	10	0.00
17/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1799	2	1799	2	0.00
17/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1783	2	1783	2	0.00
17/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1768	2	1768	2	0.00
17/12/2020	R248 On 04-November-21			Bond Future	11.39	79.0115	11.3879	79.0115	0.00
17/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10838	10	10838	10	0.00
17/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10877	10	10877	10	0.00
17/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10915	10	10915	10	0.00
17/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2116	2	2116	2	0.00
17/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2132	2	2132	2	0.00
17/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2148	2	2148	2	0.00