



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/11/2020 TO: 13/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	2025 On 04-February-21			Bond Future	146.37	146.7740	146.3658	146.7740	3,176.00
13/11/2020	2025 On 06-May-21			Bond Future	147.95	148.3663	147.9529	148.3663	0.00
13/11/2020	2025 On 05-August-21			Bond Future	148.06	148.4812	148.0630	148.4812	0.00
13/11/2020	2025 On 04-November-21			Bond Future	149.69	150.1114	149.6884	150.1114	0.00
13/11/2020	2029 On 04-February-21			Bond Future	103.51	103.5061	103.5120	103.5061	2,232.00
13/11/2020	2029 On 06-May-21			Bond Future	103.50	103.4912	103.4968	103.4912	0.00
13/11/2020	2029 On 05-August-21			Bond Future	104.64	104.6373	104.6427	104.6373	0.00
13/11/2020	2029 On 04-November-21			Bond Future	104.64	104.6377	104.6431	104.6377	0.00
13/11/2020	2030 On 04-February-21			Bond Future	9.06	94.0844	93.7647	94.0844	110,667.00
13/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2524	3	3	3	0.00
13/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1638	2	2	2	800.00
13/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6715	7	7	7	0.00
13/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	678	1	1	1	1,000.00
13/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	467	1	0	1	1,600.00
13/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2961	3	3	3	0.00
13/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3140	3	3	3	0.00
13/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2492	3	2	3	0.00
13/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2460	3	2	3	0.00
13/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	664	1	1	1	800.00
13/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2621	3	3	3	1,600.00
13/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2366	3	2	3	1,000.00
13/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1826	2	2	2	0.00
13/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5644	5	6	5	0.00
13/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	2031	2	2	2	0.00
13/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1952	2	2	2	0.00
13/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4853	5	5	5	0.00
13/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1926	2	2	2	0.00
13/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1490	1	1	1	2,000.00
13/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1595	1	2	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	408	0	0	0	1,800.00
13/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4806	5	5	5	0.00
13/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1901	2	2	2	0.00
13/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2820	3	3	3	0.00
13/11/2020	2030 On 06-May-21			Bond Future	9.26	95.0832	94.7596	95.0832	0.00
13/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8497	9	8	9	0.00
13/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2887	3	3	3	0.00
13/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1769	2	2	2	300.00
13/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12681	13	13	13	0.00
13/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12637	13	13	13	0.00
13/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2693	3	3	3	0.00
13/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5231	5	5	5	0.00
13/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	576	1	1	1	700.00
13/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5695	6	6	6	0.00
13/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3030	3	3	3	300.00
13/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9381	10	9	10	0.00
13/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12593	13	13	13	0.00
13/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	166	0	0	0	0.00
13/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	493	0	0	0	300.00
13/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1447	1	1	1	0.00
13/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3312	3	3	3	0.00
13/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2972	3	3	3	0.00
13/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	163	0	0	0	0.00
13/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	161	0	0	0	0.00
13/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3110	3	3	3	700.00
13/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8193	8	8	8	0.00
13/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4571	4	5	4	0.00
13/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	652	1	1	1	0.00
13/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1620	2	2	2	700.00
13/11/2020	2030 On 05-August-21			Bond Future	9.47	92.1084	91.7811	92.1084	0.00
13/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6729	7	7	7	0.00
13/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2243	2	2	2	600.00
13/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3482	4	3	4	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13201	14	13	14	0.00
13/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6691	7	7	7	0.00
13/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6654	7	7	7	0.00
13/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1756	2	2	2	0.00
13/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1743	2	2	2	0.00
13/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	295	0	0	0	600.00
13/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3610	3	4	3	0.00
13/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1730	2	2	2	0.00
13/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	5138	5	5	5	0.00
13/11/2020	2030 On 04-November-21			Bond Future	9.68	93.0993	92.7683	93.0993	0.00
13/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6710	7	7	7	0.00
13/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6639	7	7	7	0.00
13/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6675	7	7	7	0.00
13/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	2036	2	2	2	0.00
13/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	2049	2	2	2	0.00
13/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	2023	2	2	2	0.00
13/11/2020	2032 On 04-February-21			Bond Future	10.11	90.9162	90.6799	90.9162	120,344.00
13/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1225	1	1	1	0.00
13/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1205	1	1	1	0.00
13/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	216	0	0	0	800.00
13/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	661	1	1	1	800.00
13/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5174	5	5	5	0.00
13/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1246	1	1	1	0.00
13/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	4236	4	4	4	0.00
13/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5831	6	6	6	0.00
13/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	1057	1	1	1	800.00
13/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4321	4	4	4	0.00
13/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8723	9	9	9	0.00
13/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4278	4	4	4	0.00
13/11/2020	2032 On 06-May-21			Bond Future	10.33	87.7360	87.4967	87.7360	0.00
13/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10193	10	10	10	0.00
13/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3454	4	3	4	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10235	10	10	10	0.00
13/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12201	12	12	12	0.00
13/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10277	10	10	10	0.00
13/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	620	1	1	1	0.00
13/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	628	1	1	1	0.00
13/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	636	1	1	1	0.00
13/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	353	0	0	0	736.00
13/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3453	3	3	3	0.00
13/11/2020	2032 On 05-August-21			Bond Future	10.56	88.6871	88.4450	88.6871	0.00
13/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6756	7	7	7	0.00
13/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6793	7	7	7	0.00
13/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6831	7	7	7	0.00
13/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2384	2	2	2	0.00
13/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2399	2	2	2	0.00
13/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2414	2	2	2	0.00
13/11/2020	2032 On 04-November-21			Bond Future	10.79	85.4962	85.2515	85.4962	0.00
13/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7368	8	7	8	0.00
13/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7296	7	7	7	0.00
13/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7332	8	7	8	0.00
13/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2513	2	3	2	0.00
13/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2542	2	3	2	0.00
13/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2528	2	3	2	0.00
13/11/2020	2033 On 04-February-21			Bond Future	97.51	97.8116	97.5114	97.8116	7,616.00
13/11/2020	2033 On 06-May-21			Bond Future	97.36	97.6589	97.3551	97.6589	0.00
13/11/2020	2033 On 05-August-21			Bond Future	98.43	98.7403	98.4330	98.7403	0.00
13/11/2020	2033 On 04-November-21			Bond Future	98.29	98.6018	98.2910	98.6018	0.00
13/11/2020	2037 On 04-February-21			Bond Future	11.08	81.6705	81.0598	81.6705	129,571.00
13/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1155	1	1	1	240.00
13/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	196	0	0	0	72.00
13/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	807	1	1	1	0.00
13/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6316	7	6	7	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
13/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	14427	15	14	15	0.00
13/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2047	2	2	2	0.00
13/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	908	1	1	1	0.00
13/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	791	1	1	1	0.00
13/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6000	6	6	6	0.00
13/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	775	1	1	1	0.00
13/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	6113	6	6	6	0.00
13/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5746	5	6	5	72.00
13/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3539	3	4	3	72.00
13/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	47	0	0	0	300.00
13/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	6167	6	6	6	0.00
13/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	10070	10	10	10	0.00
13/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	6060	6	6	6	0.00
13/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1082	1	1	1	240.00
13/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	5103	5	5	5	0.00
13/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	998	1	1	1	0.00
13/11/2020	2037 On 06-May-21			Bond Future	11.30	82.5378	81.9203	82.5378	0.00
13/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8099	9	8	9	0.00
13/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8022	9	8	9	0.00
13/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8061	9	8	9	0.00
13/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1572	1	2	1	0.00
13/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1602	1	2	1	0.00
13/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1587	1	2	1	0.00
13/11/2020	2037 On 05-August-21			Bond Future	11.54	79.1769	78.5524	79.1769	0.00
13/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7029	7	7	7	0.00
13/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7067	7	7	7	0.00
13/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7104	8	7	8	0.00
13/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2905	3	3	3	0.00
13/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2922	3	3	3	0.00
13/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2888	3	3	3	0.00
13/11/2020	2037 On 04-November-21			Bond Future	11.77	80.0288	79.3976	80.0288	0.00
13/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8384	9	8	9	0.00
13/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8417	9	8	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
13/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8450	9	8	9	0.00
13/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2704	3	3	3	0.00
13/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2685	3	3	3	0.00
13/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2722	3	3	3	0.00
13/11/2020	2038 On 04-February-21			Bond Future	107.76	108.1884	107.7596	108.1884	9,468.00
13/11/2020	2038 On 06-May-21			Bond Future	108.93	109.3623	108.9284	109.3623	0.00
13/11/2020	2038 On 05-August-21			Bond Future	108.42	108.8543	108.4155	108.8543	0.00
13/11/2020	2038 On 04-November-21			Bond Future	109.61	110.0495	109.6058	110.0495	0.00
13/11/2020	2040 On 04-February-21			Bond Future	11.25	83.4340	82.7177	83.4340	76,405.00
13/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	731	1	1	1	0.00
13/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	715	1	1	1	0.00
13/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	489	1	0	1	500.00
13/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4088	5	4	5	0.00
13/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	312	0	0	0	800.00
13/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4815	5	5	5	0.00
13/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	747	1	1	1	0.00
13/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	81	0	0	0	800.00
13/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	64	0	0	0	500.00
13/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8835	8	9	8	0.00
13/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	13290	13	13	13	0.00
13/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6603	6	7	6	0.00
13/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	12636	12	13	12	0.00
13/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1654	1	2	1	800.00
13/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7701	7	8	7	0.00
13/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6720	6	7	6	0.00
13/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6661	6	7	6	0.00
13/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	2004	2	2	2	500.00
13/11/2020	2040 On 06-May-21			Bond Future	11.47	84.3200	83.5958	84.3200	0.00
13/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11723	12	12	12	0.00
13/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7775	8	8	8	0.00
13/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7736	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2194	2	2	2	300.00
13/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4442	5	4	5	300.00
13/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7815	8	8	8	0.00
13/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1905	2	2	2	0.00
13/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3728	3	4	3	0.00
13/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6502	6	7	6	0.00
13/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1941	2	2	2	0.00
13/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1923	2	2	2	0.00
13/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	738	1	1	1	300.00
13/11/2020	2040 On 05-August-21			Bond Future	11.70	80.7281	79.9959	80.7281	0.00
13/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4343	5	4	5	900.00
13/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	16550	17	17	17	0.00
13/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7690	8	8	8	0.00
13/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2934	3	3	3	900.00
13/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7651	8	8	8	0.00
13/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7612	8	8	8	0.00
13/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2995	3	3	3	0.00
13/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	7193	7	7	7	0.00
13/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	3030	3	3	3	0.00
13/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	430	0	0	0	900.00
13/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	3012	3	3	3	0.00
13/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	5307	5	5	5	0.00
13/11/2020	2040 On 04-November-21			Bond Future	11.93	81.5968	80.8566	81.5968	0.00
13/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8564	9	9	9	0.00
13/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8531	9	9	9	0.00
13/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8497	9	8	9	0.00
13/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2994	3	3	3	0.00
13/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2974	3	3	3	0.00
13/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2954	3	3	3	0.00
13/11/2020	2044 On 04-February-21			Bond Future	11.38	79.6187	78.9409	79.6187	39,139.00
13/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	478	1	0	1	0.00
13/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	400	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	467	1	0	1	0.00
13/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	77	0	0	0	265.00
13/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	491	1	0	1	0.00
13/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	218	0	0	0	0.00
13/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1322	2	1	2	0.00
13/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7801	7	8	7	0.00
13/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9994	9	10	9	0.00
13/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7736	7	8	7	0.00
13/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	5018	5	5	5	265.00
13/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	13007	12	13	12	0.00
13/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	8198	8	8	8	265.00
13/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7671	7	8	7	0.00
13/11/2020	2044 On 06-May-21			Bond Future	11.59	80.4642	79.7790	80.4642	0.00
13/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5147	6	5	6	0.00
13/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1611	2	2	2	3,100.00
13/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7339	8	7	8	0.00
13/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3296	4	3	4	3,100.00
13/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	4743	5	5	5	0.00
13/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2581	3	3	3	0.00
13/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7548	8	8	8	0.00
13/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7256	8	7	8	0.00
13/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7298	8	7	8	0.00
13/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3448	4	3	4	0.00
13/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4682	4	5	4	3,100.00
13/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2151	2	2	2	0.00
13/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2167	2	2	2	0.00
13/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2061	2	2	2	3,100.00
13/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3474	3	3	3	3,100.00
13/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5837	5	6	5	3,100.00
13/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7703	7	8	7	0.00
13/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2136	2	2	2	0.00
13/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3197	3	3	3	0.00
13/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4861	5	5	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
13/11/2020	2044 On 05-August-21			Bond Future	11.82	76.9557	76.2628	76.9557	0.00
13/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7625	8	8	8	0.00
13/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7659	8	8	8	0.00
13/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7693	8	8	8	0.00
13/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	3035	3	3	3	0.00
13/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	3056	3	3	3	0.00
13/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	3078	3	3	3	0.00
13/11/2020	2044 On 04-November-21			Bond Future	12.04	77.7838	77.0835	77.7838	0.00
13/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8098	9	8	9	0.00
13/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8130	9	8	9	0.00
13/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8163	9	8	9	0.00
13/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3222	3	3	3	0.00
13/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3243	3	3	3	0.00
13/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3264	3	3	3	0.00
13/11/2020	2046 On 04-February-21			Bond Future	96.32	96.9585	96.3177	96.9585	14,771.00
13/11/2020	2046 On 06-May-21			Bond Future	95.57	96.2228	95.5746	96.2228	0.00
13/11/2020	2046 On 05-August-21			Bond Future	96.63	97.2887	96.6330	97.2887	0.00
13/11/2020	2046 On 04-November-21			Bond Future	95.89	96.5524	95.8895	96.5524	0.00
13/11/2020	2050 On 04-February-21			Bond Future	96.80	97.5139	96.8033	97.5139	12,407.00
13/11/2020	2050 On 06-May-21			Bond Future	97.85	98.5718	97.8530	98.5718	0.00
13/11/2020	2050 On 05-August-21			Bond Future	97.01	97.7385	97.0117	97.7385	0.00
13/11/2020	2050 On 04-November-21			Bond Future	98.08	98.8118	98.0769	98.8118	0.00
13/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	AL37 On 04-February-21			Index Future	776.23	777.3740	776.2340	777.3740	0.00
13/11/2020	AL37 On 06-May-21			Index Future	784.46	785.6140	784.4590	785.6140	0.00
13/11/2020	AL37 On 05-August-21			Index Future	792.87	794.0340	792.8650	794.0340	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
13/11/2020	AL37 On 04-November-21			Index Future	801.47	802.6550	801.4730	802.6550	0.00
13/11/2020	AL7T On 04-February-21			Index Future	853.95	856.4950	853.9530	856.4950	0.00
13/11/2020	AL7T On 06-May-21			Index Future	863.00	865.5740	863.0010	865.5740	0.00
13/11/2020	AL7T On 05-August-21			Index Future	872.25	874.8510	872.2490	874.8510	0.00
13/11/2020	AL7T On 04-November-21			Index Future	881.72	884.3500	881.7190	884.3500	0.00
13/11/2020	ALBI On 04-February-21			Index Future	746.74	750.2120	746.7410	750.2120	230.00
13/11/2020	ALBI On 06-May-21			Index Future	754.65	758.1650	754.6530	758.1650	0.00
13/11/2020	ALBI On 05-August-21			Index Future	762.74	766.2900	762.7400	766.2900	0.00
13/11/2020	ALBI On 04-November-21			Index Future	771.02	774.6100	771.0210	774.6100	0.00
13/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C070 On 01-August-21			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
13/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2020	ES33 On 04-February-21			Bond Future	11.61	76.6227	76.1729	76.6227	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	ES33 On 06-May-21			Bond Future	11.87	73.6610	73.2061	73.6610	0.00
13/11/2020	ES33 On 05-August-21			Bond Future	12.14	74.4594	73.9995	74.4594	0.00
13/11/2020	ES33 On 04-November-21			Bond Future	12.42	71.4858	71.0208	71.4858	0.00
13/11/2020	ES42 On 04-February-21			Bond Future	12.20	75.2236	74.6071	75.2236	4,789.00
13/11/2020	ES42 On 06-May-21			Bond Future	12.45	71.7634	71.1400	71.7634	0.00
13/11/2020	ES42 On 05-August-21			Bond Future	12.71	72.5416	71.9114	72.5416	0.00
13/11/2020	ES42 On 04-November-21			Bond Future	12.99	69.0642	68.4271	69.0642	0.00
13/11/2020	GOVI On 04-February-21			GOVI	737.28	740.5950	737.2770	740.5950	999.00
13/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	136830	10	14	10	0.00
13/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	136630	10	14	10	0.00
13/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	136730	10	14	10	0.00
13/11/2020	GOVI On 06-May-21			GOVI	745.09	748.4460	745.0890	748.4460	0.00
13/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	663990	70	66	70	0.00
13/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	664090	70	66	70	0.00
13/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	664190	70	66	70	0.00
13/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 05-August-21			GOVI	753.07	756.4670	753.0730	756.4670	0.00
13/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	339230	37	34	37	0.00
13/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	339330	37	34	37	0.00
13/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	339430	37	34	37	0.00
13/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 04-November-21			GOVI	761.25	764.6810	761.2490	764.6810	0.00
13/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	328290	36	33	36	0.00
13/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	328490	36	33	36	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
13/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	328390	36	33	36	0.00
13/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2020	IGOV On 04-February-21			Index Future	265.30	265.9270	265.3040	265.9270	989.00
13/11/2020	IGOV On 06-May-21			Index Future	268.18	268.8110	268.1800	268.8110	21.00
13/11/2020	IGOV On 05-August-21			Index Future	271.12	271.7560	271.1180	271.7560	0.00
13/11/2020	IGOV On 04-November-21			Index Future	274.13	274.7700	274.1250	274.7700	0.00
13/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
13/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1600	92.1600	92.1600	0.00
13/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2500	90.2400	90.2500	0.00
13/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.14	89.1400	89.1400	89.1400	0.00
13/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.33	90.3200	90.3300	90.3200	51.00
13/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.69	89.6700	89.6900	89.6700	0.00
13/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.74	89.7000	89.7400	89.7000	0.00
13/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.80	92.7600	92.8000	92.7600	0.00
13/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.24	93.1900	93.2400	93.1900	0.00
13/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.60	85.5400	85.6000	85.5400	0.00
13/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.13	91.0800	91.1300	91.0800	0.00
13/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.84	78.5900	78.8400	78.5900	0.00
13/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.38	75.1000	75.3800	75.1000	0.00
13/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.80	73.5000	73.8000	73.5000	0.00
13/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.86	75.5300	75.8600	75.5300	0.00
13/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.92	79.5800	79.9200	79.5800	0.00
13/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.44	78.0900	78.4400	78.0900	0.00
13/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.57	80.2100	80.5700	80.2100	0.00
13/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.44	86.0800	86.4400	86.0800	0.00
13/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.90	86.5400	86.9000	86.5400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.96	79.6200	79.9600	79.6200	0.00
13/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.91	87.6000	87.9100	87.6000	0.00
13/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
13/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.30	96.6950	96.7050	96.6950	30,010.00
13/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.27	96.7200	96.7300	96.7200	0.00
13/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.24	96.7600	96.7600	96.7600	0.00
13/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.28	96.7250	96.7250	96.7250	0.00
13/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.30	96.7000	96.7000	96.7000	0.00
13/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.37	96.6300	96.6300	96.6300	0.00
13/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.5250	96.5250	96.5250	30,000.00
13/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.68	96.3100	96.3200	96.3100	0.00
13/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.79	96.1900	96.2100	96.1900	0.00
13/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.09	95.8850	95.9150	95.8850	0.00
13/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.18	95.7950	95.8250	95.7950	0.00
13/11/2020	R023 On 04-February-21			Bond Future	4.17	110.6562	110.4282	110.6562	31,134.00
13/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4272	5	4	5	0.00
13/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4253	4	4	4	0.00
13/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4292	5	4	5	0.00
13/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
13/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
13/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
13/11/2020	R023 On 06-May-21			Bond Future	4.16	107.9229	107.6920	107.9229	0.00
13/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5894	6	6	6	0.00
13/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5878	6	6	6	0.00
13/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5911	6	6	6	0.00
13/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
13/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
13/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
13/11/2020	R023 On 05-August-21			Bond Future	4.12	109.0924	108.8587	109.0924	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
13/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1890	2	2	2	0.00
13/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1877	2	2	2	0.00
13/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1864	2	2	2	0.00
13/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	79	0	0	0	0.00
13/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	77	0	0	0	0.00
13/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	75	0	0	0	0.00
13/11/2020	R023 On 04-November-21			Bond Future	4.07	106.3582	106.1220	106.3582	0.00
13/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1253	1	1	1	0.00
13/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1233	1	1	1	0.00
13/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1243	1	1	1	0.00
13/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	160	0	0	0	0.00
13/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	163	0	0	0	0.00
13/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	158	0	0	0	0.00
13/11/2020	R035 On 04-February-21			Bond Future	10.87	90.2276	89.7788	90.2276	100,098.00
13/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	758	1	1	1	0.00
13/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	891	1	1	1	0.00
13/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	742	1	1	1	0.00
13/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	727	1	1	1	0.00
13/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3707	4	4	4	0.00
13/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1988	2	2	2	650.00
13/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	6235	6	6	6	0.00
13/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5705	5	6	5	650.00
13/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	6181	6	6	6	0.00
13/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	6127	6	6	6	0.00
13/11/2020	R035 On 06-May-21			Bond Future	11.09	86.7108	86.2568	86.7108	0.00
13/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4599	5	5	5	0.00
13/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7339	8	7	8	0.00
13/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4020	4	4	4	600.00
13/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	10987	11	11	11	0.00
13/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8644	9	9	9	0.00
13/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1939	2	2	2	600.00
13/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	8685	9	9	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
13/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2984	3	3	3	1,650.00
13/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1596	2	2	2	793.00
13/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5448	6	5	6	0.00
13/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	8725	9	9	9	0.00
13/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10390	11	10	11	0.00
13/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	859	1	1	1	1,650.00
13/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	736	1	1	1	600.00
13/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1335	1	1	1	0.00
13/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6346	6	6	6	0.00
13/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1322	1	1	1	0.00
13/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2654	3	3	3	1,650.00
13/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	7078	7	7	7	0.00
13/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1309	1	1	1	0.00
13/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4721	4	5	4	0.00
13/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1846	2	2	2	793.00
13/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3630	3	4	3	0.00
13/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	3175	3	3	3	793.00
13/11/2020	R035 On 05-August-21			Bond Future	11.32	87.6505	87.1916	87.6505	0.00
13/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
13/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
13/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
13/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50899	50	51	50	0.00
13/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	51016	51	51	51	0.00
13/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	51133	51	51	51	0.00
13/11/2020	R035 On 04-November-21			Bond Future	11.56	84.1190	83.6550	84.1190	0.00
13/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1685	2	2	2	782.00
13/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8081	8	8	8	0.00
13/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5399	6	5	6	0.00
13/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8114	8	8	8	0.00
13/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3466	4	3	4	0.00
13/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8147	8	8	8	0.00
13/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2796	3	3	3	0.00
13/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4317	4	4	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
13/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6337	6	6	6	782.00
13/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9986	10	10	10	0.00
13/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2815	3	3	3	0.00
13/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2834	3	3	3	0.00
13/11/2020	R186 On 04-February-21			Bond Future	7.13	117.5132	117.3320	117.5132	77,642.00
13/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5464	6	5	6	0.00
13/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4743	5	5	5	0.00
13/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5420	6	5	6	0.00
13/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5377	6	5	6	0.00
13/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	353	0	0	0	15,177.00
13/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	238	0	0	0	0.00
13/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	249	0	0	0	0.00
13/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	244	0	0	0	0.00
13/11/2020	R186 On 06-May-21			Bond Future	7.30	118.7598	118.5761	118.7598	0.00
13/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15693	16	16	16	0.00
13/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15611	16	16	16	0.00
13/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15652	16	16	16	0.00
13/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	3	0	0	0	0.00
13/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	4	0	0	0	0.00
13/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	3	0	0	0	0.00
13/11/2020	R186 On 05-August-21			Bond Future	7.48	114.7655	114.5796	114.7655	0.00
13/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6111	6	6	6	0.00
13/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6077	6	6	6	0.00
13/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6043	6	6	6	0.00
13/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	885	1	1	1	0.00
13/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	875	1	1	1	0.00
13/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	865	1	1	1	0.00
13/11/2020	R186 On 04-November-21			Bond Future	7.67	115.9998	115.8118	115.9998	0.00
13/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3838	4	4	4	0.00
13/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3782	4	4	4	0.00
13/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3810	4	4	4	0.00
13/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1914	2	2	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
13/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1930	2	2	2	0.00
13/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1899	2	2	2	0.00
13/11/2020	R197 On 04-February-21			Bond Future	316.15	315.9697	316.1490	315.9697	2,460.00
13/11/2020	R197 On 06-May-21			Bond Future	319.58	319.3972	319.5769	319.3972	0.00
13/11/2020	R197 On 05-August-21			Bond Future	315.12	314.9425	315.1238	314.9425	0.00
13/11/2020	R197 On 04-November-21			Bond Future	318.58	318.4009	318.5839	318.4009	0.00
13/11/2020	R202 On 04-February-21			Bond Future	215.61	215.5970	215.6130	215.5970	7,827.00
13/11/2020	R202 On 06-May-21			Bond Future	217.95	217.9358	217.9506	217.9358	0.00
13/11/2020	R202 On 05-August-21			Bond Future	216.12	216.1044	216.1192	216.1044	0.00
13/11/2020	R202 On 04-November-21			Bond Future	218.49	218.4772	218.4920	218.4772	0.00
13/11/2020	R209 On 04-February-21			Bond Future	10.55	70.5998	70.1109	70.5998	27,703.00
13/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1409	2	1	2	0.00
13/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1388	2	1	2	0.00
13/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1430	2	1	2	0.00
13/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3910	4	4	4	0.00
13/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3988	4	4	4	0.00
13/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3949	4	4	4	0.00
13/11/2020	R209 On 06-May-21			Bond Future	10.73	68.2088	67.7144	68.2088	2,850.00
13/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5097	5	5	5	0.00
13/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2234	2	2	2	5,325.00
13/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8555	9	9	9	0.00
13/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8592	9	9	9	0.00
13/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4266	5	4	5	0.00
13/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1711	2	2	2	1,500.00
13/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8519	9	9	9	0.00
13/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8482	9	8	9	0.00
13/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	953	1	1	1	0.00
13/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	943	1	1	1	0.00
13/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2824	3	3	3	3,500.00
13/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5956	6	6	6	0.00
13/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	924	1	1	1	9,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	934	1	1	1	0.00
13/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2336	2	2	2	9,150.00
13/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4992	5	5	5	0.00
13/11/2020	R209 On 05-August-21			Bond Future	10.93	68.9481	68.4483	68.9481	0.00
13/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6785	7	7	7	0.00
13/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6816	7	7	7	0.00
13/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6847	7	7	7	0.00
13/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2352	2	2	2	0.00
13/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2370	2	2	2	0.00
13/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2388	2	2	2	0.00
13/11/2020	R209 On 04-November-21			Bond Future	11.13	66.5498	66.0445	66.5498	0.00
13/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7525	8	8	8	0.00
13/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7555	8	8	8	0.00
13/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7495	8	7	8	0.00
13/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2331	2	2	2	0.00
13/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2347	2	2	2	0.00
13/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2364	2	2	2	0.00
13/11/2020	R210 On 04-February-21			Bond Future	193.13	193.1184	193.1284	193.1184	1,254.00
13/11/2020	R210 On 06-May-21			Bond Future	192.51	192.5035	192.5129	192.5035	0.00
13/11/2020	R210 On 05-August-21			Bond Future	194.64	194.6355	194.6446	194.6355	0.00
13/11/2020	R210 On 04-November-21			Bond Future	194.05	194.0369	194.0460	194.0369	0.00
13/11/2020	R212 On 04-February-21			Bond Future	169.86	169.9007	169.8574	169.9007	7,050.00
13/11/2020	R212 On 06-May-21			Bond Future	171.70	171.7441	171.6995	171.7441	0.00
13/11/2020	R212 On 05-August-21			Bond Future	171.27	171.3176	171.2723	171.3176	0.00
13/11/2020	R212 On 04-November-21			Bond Future	173.15	173.1987	173.1527	173.1987	0.00
13/11/2020	R213 On 04-February-21			Bond Future	9.59	86.9127	86.6609	86.9127	8,955.00
13/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1818	2	2	2	0.00
13/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1793	2	2	2	0.00
13/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1768	2	2	2	0.00
13/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2898	3	3	3	0.00
13/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2866	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2833	3	3	3	0.00
13/11/2020	R213 On 06-May-21			Bond Future	9.78	84.3058	84.0508	84.3058	0.00
13/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	10964	11	11	11	0.00
13/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	10922	11	11	11	0.00
13/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11005	11	11	11	0.00
13/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	335	0	0	0	0.00
13/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	344	0	0	0	0.00
13/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	339	0	0	0	0.00
13/11/2020	R213 On 05-August-21			Bond Future	9.99	85.2194	84.9616	85.2194	0.00
13/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6488	7	6	7	0.00
13/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6204	6	6	6	0.00
13/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4135	4	4	4	0.00
13/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6452	7	6	7	0.00
13/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6416	7	6	7	0.00
13/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2153	2	2	2	200.00
13/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2061	2	2	2	0.00
13/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3353	3	3	3	200.00
13/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5723	6	6	6	0.00
13/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2047	2	2	2	0.00
13/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2147	2	2	2	200.00
13/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2034	2	2	2	0.00
13/11/2020	R213 On 04-November-21			Bond Future	10.21	82.6068	82.3461	82.6068	0.00
13/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6702	7	7	7	0.00
13/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6667	7	7	7	0.00
13/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6736	7	7	7	0.00
13/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2278	2	2	2	0.00
13/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2265	2	2	2	0.00
13/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2251	2	2	2	0.00
13/11/2020	R214 On 04-February-21			Bond Future	11.02	67.2529	66.6475	67.2529	15,428.00
13/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1028	1	1	1	0.00
13/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1011	1	1	1	0.00
13/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1045	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	5142	5	5	5	0.00
13/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5233	5	5	5	0.00
13/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	5187	5	5	5	0.00
13/11/2020	R214 On 06-May-21			Bond Future	11.21	64.6896	64.0774	64.6896	0.00
13/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7005	7	7	7	0.00
13/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6972	7	7	7	0.00
13/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6939	7	7	7	0.00
13/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1627	1	2	1	0.00
13/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1613	1	2	1	0.00
13/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1598	1	2	1	0.00
13/11/2020	R214 On 05-August-21			Bond Future	11.41	65.3908	64.7718	65.3908	0.00
13/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6058	6	6	6	0.00
13/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6091	7	6	7	0.00
13/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6026	6	6	6	0.00
13/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2919	3	3	3	0.00
13/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2953	3	3	3	0.00
13/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2936	3	3	3	0.00
13/11/2020	R214 On 04-November-21			Bond Future	11.61	62.8170	62.1914	62.8170	0.00
13/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7064	7	7	7	0.00
13/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7032	7	7	7	0.00
13/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7000	7	7	7	0.00
13/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2846	3	3	3	0.00
13/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2818	3	3	3	0.00
13/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2832	3	3	3	0.00
13/11/2020	R248 On 04-February-21			Bond Future	11.31	83.1304	82.4343	83.1304	111,169.00
13/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	684	1	1	1	0.00
13/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	116	0	0	0	2,140.00
13/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1336	2	1	2	2,140.00
13/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3560	4	4	4	0.00
13/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	668	1	1	1	0.00
13/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	652	1	1	1	0.00
13/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1219	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6812	6	7	6	0.00
13/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6750	6	7	6	0.00
13/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	5180	5	5	5	0.00
13/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2278	2	2	2	0.00
13/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4928	4	5	4	0.00
13/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6688	6	7	6	0.00
13/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11678	11	12	11	0.00
13/11/2020	R248 On 06-May-21			Bond Future	11.51	79.6013	78.8974	79.6013	0.00
13/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7345	8	7	8	0.00
13/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7383	8	7	8	0.00
13/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7421	8	7	8	0.00
13/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2171	2	2	2	0.00
13/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2191	2	2	2	0.00
13/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2210	2	2	2	0.00
13/11/2020	R248 On 05-August-21			Bond Future	11.72	80.4640	79.7525	80.4640	0.00
13/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7753	8	8	8	0.00
13/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7788	8	8	8	0.00
13/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7823	8	8	8	0.00
13/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	3086	3	3	3	0.00
13/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	3064	3	3	3	0.00
13/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	3042	3	3	3	0.00
13/11/2020	R248 On 04-November-21			Bond Future	11.94	76.9182	76.1990	76.9182	0.00
13/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8321	9	8	9	0.00
13/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8354	9	8	9	0.00
13/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8388	9	8	9	0.00
13/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3147	3	3	3	0.00
13/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3168	3	3	3	0.00
13/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3188	3	3	3	0.00