



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
11/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	2025 On 04-February-21			Bond Future	148.38	148.1411	148.3785	148.1411	7,154.00
11/12/2020	2025 On 06-May-21			Bond Future	149.94	149.7048	149.9438	149.7048	0.00
11/12/2020	2025 On 05-August-21			Bond Future	150.06	149.8233	150.0644	149.8233	0.00
11/12/2020	2025 On 04-November-21			Bond Future	151.70	151.4532	151.6966	151.4532	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
11/12/2020	2029 On 04-February-21			Bond Future	105.25	104.8435	105.2471	104.8435	2,317.00
11/12/2020	2029 On 06-May-21			Bond Future	105.22	104.8098	105.2169	104.8098	0.00
11/12/2020	2029 On 05-August-21			Bond Future	106.38	105.9654	106.3766	105.9654	0.00
11/12/2020	2029 On 04-November-21			Bond Future	106.38	105.9669	106.3824	105.9669	0.00
11/12/2020	2030 On 04-February-21			Bond Future	8.89	93.8461	8.8898	93.8461	107,610.00
11/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2726	2	2726	2	0.00
11/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3235	3	3235	3	0.00
11/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3442	3	3442	3	0.00
11/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	388	0	388	0	1,600.00
11/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1691	1	1691	1	800.00
11/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7440	7	7440	7	0.00
11/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	607	0	607	0	1,000.00
11/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2688	2	2688	2	0.00
11/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2651	2	2651	2	0.00
11/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2839	2	2839	2	1,600.00
11/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2542	2	2542	2	1,000.00
11/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	592	0	592	0	800.00
11/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3774	5	3774	5	0.00
11/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1200	2	1200	2	0.00
11/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1137	2	1137	2	0.00
11/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4559	5	4559	5	0.00
11/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1038	1	1038	1	0.00
11/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1117	1	1117	1	0.00
11/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1866	2	1866	2	0.00
11/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	127	0	127	0	1,800.00
11/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3728	4	3728	4	0.00
11/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	785	1	785	1	2,000.00
11/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	862	1	862	1	4,000.00
11/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1097	1	1097	1	0.00
11/12/2020	2030 On 06-May-21			Bond Future	9.08	94.8140	9.0848	94.8140	0.00
11/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1960	2	1960	2	300.00
11/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3202	3	3202	3	0.00
11/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9235	8	9235	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
11/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13587	13	13587	13	0.00
11/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3360	3	3360	3	300.00
11/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	624	0	624	0	700.00
11/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6247	6	6247	6	0.00
11/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2988	3	2988	3	0.00
11/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5751	5	5751	5	0.00
11/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13497	13	13497	13	0.00
11/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10165	9	10165	9	0.00
11/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13542	13	13542	13	0.00
11/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	80	0	80	0	0.00
11/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	290	0	290	0	300.00
11/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2314	3	2314	3	0.00
11/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	81	0	81	0	0.00
11/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1011	1	1011	1	0.00
11/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2618	3	2618	3	0.00
11/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	78	0	78	0	0.00
11/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	401	1	401	1	0.00
11/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2437	3	2437	3	700.00
11/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	7253	8	7253	8	0.00
11/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1152	1	1152	1	700.00
11/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3773	4	3773	4	0.00
11/12/2020	2030 On 05-August-21			Bond Future	9.29	91.8315	9.2915	91.8315	0.00
11/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2397	2	2397	2	600.00
11/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7264	7	7264	7	0.00
11/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14069	13	14069	13	0.00
11/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3762	3	3762	3	600.00
11/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7184	6	7184	6	0.00
11/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7224	7	7224	7	0.00
11/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1282	2	1282	2	0.00
11/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1293	2	1293	2	0.00
11/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	169	0	169	0	600.00
11/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1272	2	1272	2	0.00
11/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2896	3	2896	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
11/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4298	5	4298	5	0.00
11/12/2020	2030 On 04-November-21			Bond Future	9.50	92.8097	9.4960	92.8097	0.00
11/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2113	2	2113	2	300.00
11/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10491	10	10491	10	0.00
11/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7431	7	7431	7	0.00
11/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7498	7	7498	7	0.00
11/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1290	1	1290	1	300.00
11/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7464	7	7464	7	0.00
11/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1831	2	1831	2	0.00
11/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6079	7	6079	7	0.00
11/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	868	1	868	1	300.00
11/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1846	2	1846	2	0.00
11/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8114	9	8114	9	0.00
11/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1816	2	1816	2	0.00
11/12/2020	2032 On 04-February-21			Bond Future	9.86	91.1713	9.8647	91.1713	117,632.00
11/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1334	1	1334	1	0.00
11/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	173	0	173	0	800.00
11/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1309	1	1309	1	0.00
11/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	660	0	660	0	800.00
11/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6051	5	6051	5	0.00
11/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1360	1	1360	1	0.00
11/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2824	4	2824	4	0.00
11/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	4305	5	4305	5	0.00
11/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	409	1	409	1	800.00
11/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2901	4	2901	4	0.00
11/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	7156	8	7156	8	0.00
11/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2862	4	2862	4	0.00
11/12/2020	2032 On 06-May-21			Bond Future	10.07	87.9672	10.0740	87.9672	0.00
11/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4049	3	4049	3	736.00
11/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	11464	11	11464	11	0.00
11/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11419	10	11419	10	0.00
11/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	13535	13	13535	13	0.00
11/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	11509	11	11509	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	338	0	338	0	0.00
11/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	348	0	348	0	0.00
11/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	343	0	343	0	0.00
11/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	173	0	173	0	736.00
11/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2534	3	2534	3	0.00
11/12/2020	2032 On 05-August-21			Bond Future	10.29	88.9163	10.2901	88.9163	0.00
11/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	7575	7	7575	7	0.00
11/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	7615	7	7615	7	0.00
11/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	7656	7	7656	7	0.00
11/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1683	2	1683	2	0.00
11/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1695	2	1695	2	0.00
11/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1708	2	1708	2	0.00
11/12/2020	2032 On 04-November-21			Bond Future	10.51	85.7189	10.5134	85.7189	0.00
11/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1692	1	1692	1	700.00
11/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	12540	12	12540	12	0.00
11/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8462	8	8462	8	0.00
11/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2583	2	2583	2	700.00
11/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8386	8	8386	8	0.00
11/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8424	8	8424	8	0.00
11/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2075	2	2075	2	0.00
11/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2100	2	2100	2	0.00
11/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8711	10	8711	10	0.00
11/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	842	1	842	1	700.00
11/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2087	2	2087	2	0.00
11/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6546	7	6546	7	0.00
11/12/2020	2033 On 04-February-21			Bond Future	99.57	98.9354	99.5698	98.9354	7,717.00
11/12/2020	2033 On 06-May-21			Bond Future	99.40	98.7631	99.4034	98.7631	0.00
11/12/2020	2033 On 05-August-21			Bond Future	100.50	99.8520	100.4991	99.8520	0.00
11/12/2020	2033 On 04-November-21			Bond Future	100.37	99.7126	100.3667	99.7126	0.00
11/12/2020	2037 On 04-February-21			Bond Future	10.83	81.7142	10.8267	81.7142	133,275.00
11/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	860	1	860	1	0.00
11/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7357	7	7357	7	300.00
11/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	170	0	170	0	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1276	1	1276	1	240.00
11/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	841	1	841	1	0.00
11/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	822	1	822	1	0.00
11/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16030	15	16030	15	0.00
11/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2364	2	2364	2	0.00
11/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	980	1	980	1	0.00
11/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7003	6	7003	6	0.00
11/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	4174	5	4174	5	72.00
11/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	2213	3	2213	3	72.00
11/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	5	0	5	0	300.00
11/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	4570	5	4570	5	0.00
11/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	4520	5	4520	5	0.00
11/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	8400	9	8400	9	0.00
11/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	442	1	442	1	240.00
11/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	3581	4	3581	4	0.00
11/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	4469	5	4469	5	0.00
11/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	395	1	395	1	0.00
11/12/2020	2037 On 06-May-21			Bond Future	11.04	82.5571	11.0405	82.5571	0.00
11/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9212	8	9212	8	0.00
11/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9128	8	9128	8	0.00
11/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9170	8	9170	8	0.00
11/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1048	1	1048	1	0.00
11/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1072	1	1072	1	0.00
11/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1060	1	1060	1	0.00
11/12/2020	2037 On 05-August-21			Bond Future	11.27	79.1921	11.2659	79.1921	0.00
11/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	7919	7	7919	7	0.00
11/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	7960	7	7960	7	0.00
11/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8001	7	8001	7	0.00
11/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2149	2	2149	2	0.00
11/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2163	2	2163	2	0.00
11/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2135	2	2135	2	0.00
11/12/2020	2037 On 04-November-21			Bond Future	11.49	80.0359	11.4856	80.0359	0.00
11/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9615	9	9615	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
11/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9650	9	9650	9	0.00
11/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9685	9	9685	9	0.00
11/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2278	3	2278	3	0.00
11/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2262	3	2262	3	0.00
11/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2294	3	2294	3	0.00
11/12/2020	2038 On 04-February-21			Bond Future	113.05	112.8835	113.0507	112.8835	7,655.00
11/12/2020	2038 On 06-May-21			Bond Future	114.24	114.0750	114.2433	114.0750	0.00
11/12/2020	2038 On 05-August-21			Bond Future	113.78	113.6094	113.7789	113.6094	0.00
11/12/2020	2038 On 04-November-21			Bond Future	115.02	114.8453	115.0167	114.8453	0.00
11/12/2020	2040 On 04-February-21			Bond Future	10.97	83.8578	10.9696	83.8578	78,984.00
11/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	792	1	792	1	0.00
11/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	773	1	773	1	0.00
11/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	516	0	516	0	500.00
11/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4932	4	4932	4	0.00
11/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	335	0	335	0	800.00
11/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5784	5	5784	5	0.00
11/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	811	1	811	1	0.00
11/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	55	0	55	0	500.00
11/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	73	0	73	0	800.00
11/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6945	8	6945	8	0.00
11/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	10717	11	10717	11	0.00
11/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	4755	5	4755	5	0.00
11/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	11370	12	11370	12	0.00
11/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	712	1	712	1	800.00
11/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	936	1	936	1	500.00
11/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4867	5	4867	5	0.00
11/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	5816	6	5816	6	0.00
11/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	4811	5	4811	5	0.00
11/12/2020	2040 On 06-May-21			Bond Future	11.18	84.7228	11.1797	84.7228	0.00
11/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	13326	13	13326	13	0.00
11/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9015	8	9015	8	0.00
11/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9058	8	9058	8	0.00
11/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2764	2	2764	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5372	5	5372	5	300.00
11/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9102	8	9102	8	0.00
11/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1286	1	1286	1	0.00
11/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2753	3	2753	3	0.00
11/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	5166	6	5166	6	0.00
11/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1300	1	1300	1	0.00
11/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1314	1	1314	1	0.00
11/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	435	1	435	1	300.00
11/12/2020	2040 On 05-August-21			Bond Future	11.40	81.1309	11.4012	81.1309	0.00
11/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5089	5	5089	5	900.00
11/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	18285	18	18285	18	0.00
11/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	8808	8	8808	8	0.00
11/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	8722	8	8722	8	0.00
11/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3468	3	3468	3	900.00
11/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	8765	8	8765	8	0.00
11/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2190	2	2190	2	0.00
11/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5805	6	5805	6	0.00
11/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2218	2	2218	2	0.00
11/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	242	0	242	0	900.00
11/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2204	2	2204	2	0.00
11/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4130	4	4130	4	0.00
11/12/2020	2040 On 04-November-21			Bond Future	11.62	81.9954	11.6166	81.9954	0.00
11/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	9976	9	9976	9	0.00
11/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	9939	9	9939	9	0.00
11/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	9902	9	9902	9	0.00
11/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2466	3	2466	3	0.00
11/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2448	3	2448	3	0.00
11/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2431	3	2431	3	0.00
11/12/2020	2044 On 04-February-21			Bond Future	11.06	80.3445	11.0557	80.3445	51,695.00
11/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	585	0	585	0	0.00
11/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	570	0	570	0	0.00
11/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	485	0	485	0	0.00
11/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	75	0	75	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	601	0	601	0	0.00
11/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	247	0	247	0	0.00
11/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1685	1	1685	1	0.00
11/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	5728	6	5728	6	0.00
11/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	7848	9	7848	9	0.00
11/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	5667	6	5667	6	0.00
11/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	6108	7	6108	7	265.00
11/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	10829	12	10829	12	0.00
11/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	3205	4	3205	4	265.00
11/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	5605	6	5605	6	0.00
11/12/2020	2044 On 06-May-21			Bond Future	11.26	81.1733	11.2589	81.1733	0.00
11/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	8775	8	8775	8	0.00
11/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2154	2	2154	2	3,100.00
11/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4192	4	4192	4	3,100.00
11/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	6338	6	6338	6	0.00
11/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3338	3	3338	3	0.00
11/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4372	4	4372	4	0.00
11/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	5878	5	5878	5	0.00
11/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9003	8	9003	8	0.00
11/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	8684	8	8684	8	0.00
11/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	8729	8	8729	8	0.00
11/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1409	2	1409	2	0.00
11/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1421	2	1421	2	0.00
11/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1342	2	1342	2	3,100.00
11/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2436	3	2436	3	3,100.00
11/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3432	4	3432	4	3,100.00
11/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2214	2	2214	2	0.00
11/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3583	4	3583	4	0.00
11/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1398	2	1398	2	0.00
11/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4420	5	4420	5	3,100.00
11/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	6072	7	6072	7	0.00
11/12/2020	2044 On 05-August-21			Bond Future	11.47	77.6683	11.4730	77.6683	0.00
11/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	8851	8	8851	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
11/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	8893	8	8893	8	0.00
11/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	8936	8	8936	8	0.00
11/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2085	2	2085	2	0.00
11/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2098	2	2098	2	0.00
11/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2111	2	2111	2	0.00
11/12/2020	2044 On 04-November-21			Bond Future	11.68	78.4958	11.6809	78.4958	0.00
11/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9655	9	9655	9	0.00
11/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9691	9	9691	9	0.00
11/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9726	9	9726	9	0.00
11/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2577	3	2577	3	0.00
11/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2595	3	2595	3	0.00
11/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2613	3	2613	3	0.00
11/12/2020	2046 On 04-February-21			Bond Future	102.57	102.2065	102.5676	102.2065	14,890.00
11/12/2020	2046 On 06-May-21			Bond Future	101.86	101.4934	101.8579	101.4934	0.00
11/12/2020	2046 On 05-August-21			Bond Future	102.98	102.6126	102.9807	102.6126	0.00
11/12/2020	2046 On 04-November-21			Bond Future	102.29	101.9199	102.2919	101.9199	0.00
11/12/2020	2050 On 04-February-21			Bond Future	102.96	103.9224	102.9637	103.9224	11,025.00
11/12/2020	2050 On 06-May-21			Bond Future	104.05	105.0192	104.0497	105.0192	0.00
11/12/2020	2050 On 05-August-21			Bond Future	103.27	104.2473	103.2667	104.2473	0.00
11/12/2020	2050 On 04-November-21			Bond Future	104.39	105.3815	104.3901	105.3815	0.00
11/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	AL37 On 04-February-21			Index Future	782.05	778.7390	782.0470	778.7390	0.00
11/12/2020	AL37 On 06-May-21			Index Future	790.11	786.7660	790.1060	786.7660	0.00
11/12/2020	AL37 On 05-August-21			Index Future	798.53	795.1590	798.5330	795.1590	0.00
11/12/2020	AL37 On 04-November-21			Index Future	807.12	803.7120	807.1220	803.7120	0.00
11/12/2020	AL7T On 04-February-21			Index Future	865.01	856.4710	865.0100	856.4710	0.00
11/12/2020	AL7T On 06-May-21			Index Future	873.92	865.2990	873.9230	865.2990	0.00
11/12/2020	AL7T On 05-August-21			Index Future	883.24	874.5300	883.2440	874.5300	0.00
11/12/2020	AL7T On 04-November-21			Index Future	892.74	883.9370	892.7440	883.9370	0.00
11/12/2020	ALBI On 04-February-21			Index Future	757.22	751.5790	757.2160	751.5790	231.00
11/12/2020	ALBI On 06-May-21			Index Future	765.02	759.3260	765.0190	759.3260	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
11/12/2020	ALBI On 05-August-21			Index Future	773.18	767.4260	773.1790	767.4260	0.00
11/12/2020	ALBI On 04-November-21			Index Future	781.49	775.6810	781.4940	775.6810	0.00
11/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2020	ES33 On 04-February-21			Bond Future	11.40	76.7793	11.4024	76.7793	350.00
11/12/2020	ES33 On 06-May-21			Bond Future	11.65	73.7969	11.6545	73.7969	0.00
11/12/2020	ES33 On 05-August-21			Bond Future	11.92	74.5930	11.9164	74.5930	0.00
11/12/2020	ES33 On 04-November-21			Bond Future	12.19	71.6133	12.1875	71.6133	0.00
11/12/2020	ES42 On 04-February-21			Bond Future	11.98	75.1923	11.9846	75.1923	4,779.00
11/12/2020	ES42 On 06-May-21			Bond Future	12.23	71.7097	12.2330	71.7097	0.00
11/12/2020	ES42 On 05-August-21			Bond Future	12.48	72.4838	12.4845	72.4838	0.00
11/12/2020	ES42 On 04-November-21			Bond Future	12.75	68.9983	12.7467	68.9983	0.00
11/12/2020	GOVI On 04-February-21			GOVI	748.02	742.2890	748.0190	742.2890	965.00
11/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	29410	9	29410	9	0.00
11/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	29210	9	29210	9	0.00
11/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	29310	9	29310	9	0.00
11/12/2020	GOVI On 06-May-21			GOVI	755.73	749.9400	755.7260	749.9400	0.00
11/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	770360	71	770360	71	0.00
11/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	770460	71	770460	71	0.00
11/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	770560	71	770560	71	0.00
11/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 05-August-21			GOVI	763.79	757.9400	763.7870	757.9400	0.00
11/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	446370	39	446370	39	0.00
11/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	446470	39	446470	39	0.00
11/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	446570	39	446570	39	0.00
11/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 04-November-21			GOVI	772.00	766.0920	772.0020	766.0920	0.00
11/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	435820	38	435820	38	0.00
11/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	435920	38	435920	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	436020	38	436020	38	0.00
11/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2020	IGOV On 04-February-21			Index Future	273.02	272.9220	273.0200	272.9220	1,090.00
11/12/2020	IGOV On 06-May-21			Index Future	275.90	275.8020	275.9000	275.8020	21.00
11/12/2020	IGOV On 05-August-21			Index Future	278.91	278.8110	278.9100	278.8110	0.00
11/12/2020	IGOV On 04-November-21			Index Future	281.98	281.8760	281.9750	281.8760	0.00
11/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
11/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2300	92.2300	92.2300	0.00
11/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4100	90.4000	90.4100	0.00
11/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.35	89.3700	89.3500	89.3700	0.00
11/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.61	90.6300	90.6100	90.6300	51.00
11/12/2020	IS05 On 15-March-22			Interest Rate Swap	90.01	90.0500	90.0100	90.0500	0.00
11/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.11	90.1500	90.1100	90.1500	0.00
11/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.22	93.2700	93.2200	93.2700	0.00
11/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.69	93.7400	93.6900	93.7400	0.00
11/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.05	86.1200	86.0500	86.1200	0.00
11/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.56	91.6400	91.5600	91.6400	0.00
11/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.68	78.8300	78.6800	78.8300	0.00
11/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.14	75.3200	75.1400	75.3200	0.00
11/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.50	73.7000	73.5000	73.7000	0.00
11/12/2020	IS10 On 21-September-26			Interest Rate Swap	75.48	75.7000	75.4800	75.7000	0.00
11/12/2020	IS10 On 21-December-26			Interest Rate Swap	79.47	79.7100	79.4700	79.7100	0.00
11/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.94	78.1900	77.9400	78.1900	0.00
11/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.00	80.2600	80.0000	80.2600	0.00
11/12/2020	IS10 On 20-September-27			Interest Rate Swap	85.83	86.0900	85.8300	86.0900	0.00
11/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.23	86.5100	86.2300	86.5100	0.00
11/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.23	79.5200	79.2300	79.5200	0.00
11/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.13	87.4300	87.1300	87.4300	0.00
11/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.57	96.4250	3.5650	96.4250	30,000.00
11/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.62	96.3750	3.6150	96.3750	0.00
11/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.57	96.4100	3.5700	96.4100	0.00
11/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.59	96.3950	3.5850	96.3950	0.00
11/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.57	96.3900	3.5700	96.3900	0.00
11/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.58	96.4000	3.5800	96.4000	0.00
11/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.59	96.3700	3.5900	96.3700	0.00
11/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.2750	3.6850	96.2750	30,000.00
11/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1000	3.8600	96.1000	0.00
11/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.02	95.9400	4.0200	95.9400	0.00
11/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.30	95.6750	4.2950	95.6750	0.00
11/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.43	95.5250	4.4250	95.5250	0.00
11/12/2020	R023 On 04-February-21			Bond Future	4.72	109.3514	4.7157	109.3514	31,397.00
11/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3178	3	3178	3	0.00
11/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3159	3	3159	3	0.00
11/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3198	3	3198	3	0.00
11/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
11/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
11/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
11/12/2020	R023 On 06-May-21			Bond Future	4.80	106.5725	4.7955	106.5725	0.00
11/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4757	5	4757	5	0.00
11/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4740	5	4740	5	0.00
11/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4774	5	4774	5	0.00
11/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
11/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
11/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
11/12/2020	R023 On 05-August-21			Bond Future	4.88	107.7219	4.8750	107.7219	0.00
11/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	980	1	980	1	0.00
11/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	969	1	969	1	0.00
11/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	958	1	958	1	0.00
11/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	329	0	329	0	0.00
11/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	324	0	324	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
11/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	320	0	320	0	0.00
11/12/2020	R023 On 04-November-21			Bond Future	4.99	104.9621	4.9853	104.9621	0.00
11/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	519	1	519	1	0.00
11/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	512	1	512	1	0.00
11/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	506	1	506	1	0.00
11/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	616	1	616	1	0.00
11/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	609	1	609	1	0.00
11/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	603	1	603	1	0.00
11/12/2020	R035 On 04-February-21			Bond Future	10.59	90.7862	10.5916	90.7862	97,981.00
11/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	829	1	829	1	0.00
11/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	991	1	991	1	0.00
11/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	810	1	810	1	0.00
11/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4463	4	4463	4	0.00
11/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	792	1	792	1	0.00
11/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4525	5	4525	5	0.00
11/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	4031	5	4031	5	650.00
11/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	969	1	969	1	650.00
11/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	4473	5	4473	5	0.00
11/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4423	5	4423	5	0.00
11/12/2020	R035 On 06-May-21			Bond Future	10.81	87.2490	10.8052	87.2490	0.00
11/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4441	4	4441	4	0.00
11/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4808	4	4808	4	600.00
11/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12437	12	12437	12	0.00
11/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2391	2	2391	2	600.00
11/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3617	3	3617	3	1,650.00
11/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5464	5	5464	5	0.00
11/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9958	9	9958	9	0.00
11/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9913	9	9913	9	0.00
11/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8479	8	8479	8	0.00
11/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2811	2	2811	2	0.00
11/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1557	1	1557	1	500.00
11/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6411	6	6411	6	0.00
11/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11800	11	11800	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1984	2	1984	2	793.00
11/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10002	9	10002	9	0.00
11/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	837	1	837	1	0.00
11/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	827	1	827	1	0.00
11/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	501	1	501	1	1,650.00
11/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5699	6	5699	6	0.00
11/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1849	2	1849	2	1,650.00
11/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	419	0	419	0	600.00
11/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	5031	6	5031	6	0.00
11/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4460	5	4460	5	500.00
11/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6571	7	6571	7	0.00
11/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1219	1	1219	1	793.00
11/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2272	3	2272	3	793.00
11/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	818	1	818	1	0.00
11/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3586	4	3586	4	0.00
11/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2901	3	2901	3	500.00
11/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2650	3	2650	3	0.00
11/12/2020	R035 On 05-August-21			Bond Future	11.03	88.1902	11.0286	88.1902	0.00
11/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
11/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
11/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
11/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49118	50	49118	50	0.00
11/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	49234	50	49234	50	0.00
11/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	49351	50	49351	50	0.00
11/12/2020	R035 On 04-November-21			Bond Future	11.26	84.6555	11.2583	84.6555	0.00
11/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14336	14	14336	14	0.00
11/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2247	2	2247	2	782.00
11/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6484	6	6484	6	0.00
11/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9366	9	9366	9	0.00
11/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9402	9	9402	9	0.00
11/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3066	3	3066	3	400.00
11/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4327	4	4327	4	0.00
11/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9438	9	9438	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
11/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2053	2	2053	2	400.00
11/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3610	4	3610	4	782.00
11/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2294	3	2294	3	0.00
11/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5406	6	5406	6	782.00
11/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8756	9	8756	9	0.00
11/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9301	10	9301	10	0.00
11/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	7023	8	7023	8	0.00
11/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2311	3	2311	3	0.00
11/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2328	3	2328	3	0.00
11/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	834	1	834	1	400.00
11/12/2020	R186 On 04-February-21			Bond Future	6.96	117.7194	6.9560	117.7194	79,817.00
11/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6193	6	6193	6	0.00
11/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	5398	5	5398	5	0.00
11/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6146	6	6146	6	0.00
11/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6099	6	6099	6	0.00
11/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	89	0	89	0	15,177.00
11/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	48	0	48	0	0.00
11/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	52	0	52	0	0.00
11/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	50	0	50	0	0.00
11/12/2020	R186 On 06-May-21			Bond Future	7.12	118.9327	7.1197	118.9327	0.00
11/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16583	16	16583	16	0.00
11/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16542	16	16542	16	0.00
11/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16501	16	16501	16	0.00
11/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	1	0	1	0	0.00
11/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	1	0	1	0	0.00
11/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	1	0	1	0	0.00
11/12/2020	R186 On 05-August-21			Bond Future	7.29	114.9343	7.2909	114.9343	0.00
11/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6680	6	6680	6	0.00
11/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6643	6	6643	6	0.00
11/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6607	6	6607	6	0.00
11/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	553	1	553	1	0.00
11/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	545	1	545	1	0.00
11/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	537	1	537	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
11/12/2020	R186 On 04-November-21			Bond Future	7.47	116.1584	7.4721	116.1584	0.00
11/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4447	4	4447	4	0.00
11/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4387	4	4387	4	0.00
11/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4417	4	4417	4	0.00
11/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1628	2	1628	2	0.00
11/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1641	2	1641	2	0.00
11/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1614	2	1614	2	0.00
11/12/2020	R197 On 04-February-21			Bond Future	319.25	319.0416	319.2539	319.0416	2,441.00
11/12/2020	R197 On 06-May-21			Bond Future	322.62	322.4087	322.6211	322.4087	0.00
11/12/2020	R197 On 05-August-21			Bond Future	318.17	317.9514	318.1651	317.9514	0.00
11/12/2020	R197 On 04-November-21			Bond Future	321.63	321.4107	321.6262	321.4107	0.00
11/12/2020	R202 On 04-February-21			Bond Future	220.29	220.2625	220.2910	220.2625	7,878.00
11/12/2020	R202 On 06-May-21			Bond Future	222.61	222.5871	222.6143	222.5871	0.00
11/12/2020	R202 On 05-August-21			Bond Future	220.81	220.7856	220.8124	220.7856	0.00
11/12/2020	R202 On 04-November-21			Bond Future	223.21	223.1875	223.2144	223.1875	0.00
11/12/2020	R209 On 04-February-21			Bond Future	10.36	70.6461	10.3612	70.6461	26,084.00
11/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1380	1	1380	1	0.00
11/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1357	1	1357	1	0.00
11/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1404	1	1404	1	0.00
11/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2824	3	2824	3	0.00
11/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2896	3	2896	3	0.00
11/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2860	3	2860	3	0.00
11/12/2020	R209 On 06-May-21			Bond Future	10.55	68.2350	10.5469	68.2350	5,250.00
11/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3367	3	3367	3	0.00
11/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6844	6	6844	6	0.00
11/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2420	2	2420	2	5,325.00
11/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5515	5	5515	5	0.00
11/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9296	9	9296	9	0.00
11/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1363	1	1363	1	6,250.00
11/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4629	4	4629	4	0.00
11/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1844	2	1844	2	0.00
11/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9335	9	9335	9	0.00
11/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9219	9	9219	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
11/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9257	9	9257	9	0.00
11/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	631	1	631	1	0.00
11/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	639	1	639	1	0.00
11/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	616	1	616	1	9,150.00
11/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2137	2	2137	2	3,500.00
11/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5038	5	5038	5	0.00
11/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6088	6	6088	6	0.00
11/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	624	1	624	1	0.00
11/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1704	2	1704	2	9,150.00
11/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1250	1	1250	1	3,750.00
11/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4128	4	4128	4	0.00
11/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3068	3	3068	3	6,250.00
11/12/2020	R209 On 05-August-21			Bond Future	10.74	68.9712	10.7370	68.9712	0.00
11/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7346	7	7346	7	0.00
11/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7313	7	7313	7	0.00
11/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7380	7	7380	7	0.00
11/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1826	2	1826	2	0.00
11/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1857	2	1857	2	0.00
11/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1842	2	1842	2	0.00
11/12/2020	R209 On 04-November-21			Bond Future	10.93	66.5660	10.9312	66.5660	0.00
11/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8357	8	8357	8	0.00
11/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8389	8	8389	8	0.00
11/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8326	8	8326	8	0.00
11/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2101	2	2101	2	0.00
11/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2117	2	2117	2	0.00
11/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2132	2	2132	2	0.00
11/12/2020	R210 On 04-February-21			Bond Future	195.57	195.3629	195.5712	195.3629	1,299.00
11/12/2020	R210 On 06-May-21			Bond Future	194.92	194.7087	194.9179	194.7087	0.00
11/12/2020	R210 On 05-August-21			Bond Future	197.07	196.8556	197.0665	196.8556	0.00
11/12/2020	R210 On 04-November-21			Bond Future	196.47	196.2548	196.4676	196.2548	0.00
11/12/2020	R212 On 04-February-21			Bond Future	170.36	170.2340	170.3576	170.2340	5,730.00
11/12/2020	R212 On 06-May-21			Bond Future	172.15	172.0309	172.1548	172.0309	0.00
11/12/2020	R212 On 05-August-21			Bond Future	171.72	171.5933	171.7179	171.5933	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
11/12/2020	R212 On 04-November-21			Bond Future	173.59	173.4602	173.5859	173.4602	0.00
11/12/2020	R213 On 04-February-21			Bond Future	9.37	87.0419	9.3730	87.0419	8,945.00
11/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1961	2	1961	2	0.00
11/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1931	2	1931	2	0.00
11/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1901	2	1901	2	0.00
11/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1803	2	1803	2	0.00
11/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1776	2	1776	2	0.00
11/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1748	2	1748	2	0.00
11/12/2020	R213 On 06-May-21			Bond Future	9.56	84.4111	9.5643	84.4111	0.00
11/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12012	11	12012	11	0.00
11/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11969	11	11969	11	0.00
11/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12055	11	12055	11	0.00
11/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	169	0	169	0	0.00
11/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	174	0	174	0	0.00
11/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	171	0	171	0	0.00
11/12/2020	R213 On 05-August-21			Bond Future	9.76	85.3215	9.7645	85.3215	0.00
11/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6889	6	6889	6	0.00
11/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4619	4	4619	4	0.00
11/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7169	7	7169	7	0.00
11/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2397	2	2397	2	200.00
11/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7134	7	7134	7	0.00
11/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7099	6	7099	6	0.00
11/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1520	2	1520	2	0.00
11/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1505	2	1505	2	0.00
11/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2613	3	2613	3	200.00
11/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4743	5	4743	5	0.00
11/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1491	2	1491	2	0.00
11/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1608	2	1608	2	200.00
11/12/2020	R213 On 04-November-21			Bond Future	9.97	82.7014	9.9728	82.7014	0.00
11/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7626	7	7626	7	0.00
11/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7594	7	7594	7	0.00
11/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7659	7	7659	7	0.00
11/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1977	2	1977	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
11/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1961	2	1961	2	0.00
11/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1946	2	1946	2	0.00
11/12/2020	R214 On 04-February-21			Bond Future	10.82	67.1324	10.8244	67.1324	15,475.00
11/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	935	1	935	1	0.00
11/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	917	1	917	1	0.00
11/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	953	1	953	1	0.00
11/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3922	4	3922	4	0.00
11/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	4011	4	4011	4	0.00
11/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3966	4	3966	4	0.00
11/12/2020	R214 On 06-May-21			Bond Future	11.01	64.5483	11.0092	64.5483	0.00
11/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7683	7	7683	7	0.00
11/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7647	7	7647	7	0.00
11/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7612	7	7612	7	0.00
11/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1180	1	1180	1	0.00
11/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1168	1	1168	1	0.00
11/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1156	1	1156	1	0.00
11/12/2020	R214 On 05-August-21			Bond Future	11.20	65.2446	11.2010	65.2446	0.00
11/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6594	6	6594	6	0.00
11/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	6629	6	6629	6	0.00
11/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6560	6	6560	6	0.00
11/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2329	3	2329	3	0.00
11/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2358	3	2358	3	0.00
11/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2343	3	2343	3	0.00
11/12/2020	R214 On 04-November-21			Bond Future	11.40	62.6628	11.3967	62.6628	0.00
11/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	7954	7	7954	7	0.00
11/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7921	7	7921	7	0.00
11/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7888	7	7888	7	0.00
11/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2600	3	2600	3	0.00
11/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2574	3	2574	3	0.00
11/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2587	3	2587	3	0.00
11/12/2020	R248 On 04-February-21			Bond Future	10.96	84.0470	10.9579	84.0470	115,446.00
11/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1001	1	1001	1	0.00
11/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1898	2	1898	2	2,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	137	0	137	0	2,140.00
11/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4815	4	4815	4	0.00
11/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	977	1	977	1	0.00
11/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	955	1	955	1	0.00
11/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1740	1	1740	1	0.00
11/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	4668	5	4668	5	0.00
11/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	4613	5	4613	5	0.00
11/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	3255	4	3255	4	0.00
11/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1087	1	1087	1	0.00
11/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	9253	10	9253	10	0.00
11/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	4559	5	4559	5	0.00
11/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	3044	4	3044	4	0.00
11/12/2020	R248 On 06-May-21			Bond Future	11.15	80.5032	11.1484	80.5032	0.00
11/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9025	8	9025	8	0.00
11/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	8982	8	8982	8	0.00
11/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9069	8	9069	8	0.00
11/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1371	2	1371	2	0.00
11/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1400	2	1400	2	0.00
11/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1385	2	1385	2	0.00
11/12/2020	R248 On 05-August-21			Bond Future	11.35	81.3717	11.3470	81.3717	0.00
11/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	9280	9	9280	9	0.00
11/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9240	9	9240	9	0.00
11/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	9319	9	9319	9	0.00
11/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2104	2	2104	2	0.00
11/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2087	2	2087	2	0.00
11/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2070	2	2070	2	0.00
11/12/2020	R248 On 04-November-21			Bond Future	11.55	77.8274	11.5497	77.8274	0.00
11/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10072	9	10072	9	0.00
11/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10109	9	10109	9	0.00
11/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10146	10	10146	10	0.00
11/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2418	3	2418	3	0.00
11/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2435	3	2435	3	0.00
11/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2452	3	2452	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------