



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For 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
30/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	2025 On 04-February-21			Bond Future	146.82	147.2118	146.8191	147.2118	7,208.00
30/12/2020	2025 On 06-May-21			Bond Future	148.34	148.7377	148.3405	148.7377	0.00
30/12/2020	2025 On 05-August-21			Bond Future	148.45	148.8485	148.4466	148.8485	0.00
30/12/2020	2025 On 04-November-21			Bond Future	150.05	150.4588	150.0524	150.4588	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
30/12/2020	2029 On 04-February-21			Bond Future	103.57	103.9465	103.5702	103.9465	2,182.00
30/12/2020	2029 On 06-May-21			Bond Future	103.50	103.8838	103.5032	103.8838	0.00
30/12/2020	2029 On 05-August-21			Bond Future	104.65	105.0313	104.6464	105.0313	0.00
30/12/2020	2029 On 04-November-21			Bond Future	104.63	105.0162	104.6270	105.0162	0.00
30/12/2020	2030 On 04-February-21			Bond Future	8.81	94.4866	8.8141	94.4866	104,910.00
30/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2685	2	2685	2	0.00
30/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3259	3	3259	3	0.00
30/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3489	3	3489	3	0.00
30/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	223	0	223	0	1,600.00
30/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1520	1	1520	1	800.00
30/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7783	7	7783	7	0.00
30/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	411	0	411	0	1,000.00
30/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2643	2	2643	2	0.00
30/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2601	2	2601	2	0.00
30/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2814	2	2814	2	1,600.00
30/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2476	2	2476	2	1,000.00
30/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	397	0	397	0	800.00
30/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3133	4	3133	4	0.00
30/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	688	1	688	1	0.00
30/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	640	1	640	1	0.00
30/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	3947	5	3947	5	0.00
30/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	566	1	566	1	0.00
30/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	624	1	624	1	0.00
30/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1249	2	1249	2	0.00
30/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	23	0	23	0	1,800.00
30/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3086	4	3086	4	0.00
30/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	386	1	386	1	2,000.00
30/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	439	1	439	1	4,000.00
30/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	609	1	609	1	0.00
30/12/2020	2030 On 06-May-21			Bond Future	9.01	95.4428	9.0089	95.4428	0.00
30/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2112	2	2112	2	300.00
30/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3419	3	3419	3	0.00
30/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9601	9	9601	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
30/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	14002	13	14002	13	0.00
30/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3586	3	3586	3	300.00
30/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	654	1	654	1	700.00
30/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6592	6	6592	6	0.00
30/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3193	3	3193	3	0.00
30/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	6093	6	6093	6	0.00
30/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13911	13	13911	13	0.00
30/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10547	10	10547	10	0.00
30/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13957	13	13957	13	0.00
30/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	62	0	62	0	0.00
30/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	238	0	238	0	300.00
30/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2107	2	2107	2	0.00
30/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	63	0	63	0	0.00
30/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	923	1	923	1	0.00
30/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2390	3	2390	3	0.00
30/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	60	0	60	0	0.00
30/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	334	0	334	0	0.00
30/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2221	3	2221	3	700.00
30/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6850	7	6850	7	0.00
30/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1060	1	1060	1	700.00
30/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3492	4	3492	4	0.00
30/12/2020	2030 On 05-August-21			Bond Future	9.21	92.4688	9.2117	92.4688	0.00
30/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	7205	7	7205	7	0.00
30/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	667	1	667	1	200.00
30/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2733	2	2733	2	600.00
30/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7688	7	7688	7	0.00
30/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2325	2	2325	2	200.00
30/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14509	14	14509	14	0.00
30/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	4143	4	4143	4	600.00
30/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7613	7	7613	7	0.00
30/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7651	7	7651	7	0.00
30/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1269	1	1269	1	0.00
30/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1282	1	1282	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
30/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	170	0	170	0	600.00
30/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9529	10	9529	10	0.00
30/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1431	2	1431	2	200.00
30/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4751	5	4751	5	0.00
30/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1256	1	1256	1	0.00
30/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2838	3	2838	3	0.00
30/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4194	5	4194	5	0.00
30/12/2020	2030 On 04-November-21			Bond Future	9.41	93.4481	9.4138	93.4481	0.00
30/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2153	2	2153	2	300.00
30/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10781	10	10781	10	0.00
30/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7632	7	7632	7	0.00
30/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7702	7	7702	7	0.00
30/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1299	1	1299	1	300.00
30/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7667	7	7667	7	0.00
30/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1595	2	1595	2	0.00
30/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5680	6	5680	6	0.00
30/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	720	1	720	1	300.00
30/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1609	2	1609	2	0.00
30/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7684	8	7684	8	0.00
30/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1581	2	1581	2	0.00
30/12/2020	2032 On 04-February-21			Bond Future	9.78	92.1143	9.7804	92.1143	114,916.00
30/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1109	1	1109	1	0.00
30/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	67	0	67	0	800.00
30/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1083	1	1083	1	0.00
30/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1135	1	1135	1	0.00
30/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	446	0	446	0	800.00
30/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6303	6	6303	6	0.00
30/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	140	0	140	0	800.00
30/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2078	2	2078	2	0.00
30/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3570	4	3570	4	0.00
30/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2152	3	2152	3	0.00
30/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6528	7	6528	7	0.00
30/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2115	3	2115	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
30/12/2020	2032 On 06-May-21			Bond Future	9.99	88.9026	9.9891	88.9026	0.00
30/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4296	4	4296	4	736.00
30/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	11901	11	11901	11	0.00
30/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11855	11	11855	11	0.00
30/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14003	13	14003	13	0.00
30/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	11946	11	11946	11	0.00
30/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	265	0	265	0	0.00
30/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	274	0	274	0	0.00
30/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	270	0	270	0	0.00
30/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	130	0	130	0	736.00
30/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2271	3	2271	3	0.00
30/12/2020	2032 On 05-August-21			Bond Future	10.20	89.8637	10.2012	89.8637	0.00
30/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	8079	8	8079	8	0.00
30/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8117	8	8117	8	0.00
30/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8154	8	8154	8	0.00
30/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1664	2	1664	2	0.00
30/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1679	2	1679	2	0.00
30/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1694	2	1694	2	0.00
30/12/2020	2032 On 04-November-21			Bond Future	10.42	86.6708	10.4217	86.6708	0.00
30/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	12892	12	12892	12	0.00
30/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1693	2	1693	2	700.00
30/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8699	8	8699	8	0.00
30/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2683	2	2683	2	700.00
30/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8627	8	8627	8	0.00
30/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8663	8	8663	8	0.00
30/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1794	2	1794	2	0.00
30/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1824	2	1824	2	0.00
30/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8194	9	8194	9	0.00
30/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1809	2	1809	2	0.00
30/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	676	1	676	1	700.00
30/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6128	7	6128	7	0.00
30/12/2020	2033 On 04-February-21			Bond Future	98.78	99.2797	98.7755	99.2797	8,131.00
30/12/2020	2033 On 06-May-21			Bond Future	98.58	99.0923	98.5826	99.0923	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
30/12/2020	2033 On 05-August-21			Bond Future	99.67	100.1869	99.6713	100.1869	0.00
30/12/2020	2033 On 04-November-21			Bond Future	99.52	100.0450	99.5239	100.0450	0.00
30/12/2020	2037 On 04-February-21			Bond Future	10.82	82.5155	10.8228	82.5155	131,651.00
30/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	494	0	494	0	0.00
30/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7141	7	7141	7	300.00
30/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	844	1	844	1	240.00
30/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	45	0	45	0	72.00
30/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	479	0	479	0	0.00
30/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	464	0	464	0	0.00
30/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16050	16	16050	16	0.00
30/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1877	2	1877	2	0.00
30/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	591	1	591	1	0.00
30/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	6774	7	6774	7	0.00
30/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3759	4	3759	4	72.00
30/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1700	2	1700	2	72.00
30/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
30/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	4187	4	4187	4	0.00
30/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	4132	4	4132	4	0.00
30/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	8250	8	8250	8	0.00
30/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	187	0	187	0	240.00
30/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	3123	3	3123	3	0.00
30/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	4077	4	4077	4	0.00
30/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	154	0	154	0	0.00
30/12/2020	2037 On 06-May-21			Bond Future	11.04	83.3507	11.0389	83.3507	0.00
30/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9136	9	9136	9	0.00
30/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9051	9	9051	9	0.00
30/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9093	9	9093	9	0.00
30/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	962	1	962	1	0.00
30/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	985	1	985	1	0.00
30/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	974	1	974	1	0.00
30/12/2020	2037 On 05-August-21			Bond Future	11.26	79.9958	11.2640	79.9958	0.00
30/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8102	8	8102	8	0.00
30/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8175	8	8175	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
30/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8139	8	8139	8	0.00
30/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2316	2	2316	2	0.00
30/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2334	2	2334	2	0.00
30/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2297	2	2297	2	0.00
30/12/2020	2037 On 04-November-21			Bond Future	11.48	80.8430	11.4845	80.8430	0.00
30/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9430	9	9430	9	0.00
30/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9466	9	9466	9	0.00
30/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9502	9	9502	9	0.00
30/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2087	2	2087	2	0.00
30/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2072	2	2072	2	0.00
30/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2103	2	2103	2	0.00
30/12/2020	2038 On 04-February-21			Bond Future	110.64	112.1256	110.6409	112.1256	7,805.00
30/12/2020	2038 On 06-May-21			Bond Future	111.79	113.2879	111.7875	113.2879	0.00
30/12/2020	2038 On 05-August-21			Bond Future	111.30	112.8158	111.2984	112.8158	0.00
30/12/2020	2038 On 04-November-21			Bond Future	112.50	114.0362	112.5025	114.0362	0.00
30/12/2020	2040 On 04-February-21			Bond Future	10.92	84.8822	10.9156	84.8822	79,911.00
30/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	565	1	565	1	0.00
30/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	548	1	548	1	0.00
30/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	166	0	166	0	800.00
30/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5827	6	5827	6	0.00
30/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	320	0	320	0	500.00
30/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4913	5	4913	5	0.00
30/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	11	0	11	0	500.00
30/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	583	1	583	1	0.00
30/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	17	0	17	0	800.00
30/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6401	7	6401	7	0.00
30/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	4152	4	4152	4	0.00
30/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10951	11	10951	11	0.00
30/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	10286	10	10286	10	0.00
30/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	543	1	543	1	500.00
30/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	380	0	380	0	800.00
30/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4266	4	4266	4	0.00
30/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	5245	5	5245	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
30/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	4209	4	4209	4	0.00
30/12/2020	2040 On 06-May-21			Bond Future	11.13	85.7413	11.1259	85.7413	0.00
30/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	13600	13	13600	13	0.00
30/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9191	9	9191	9	0.00
30/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9235	9	9235	9	0.00
30/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2762	3	2762	3	300.00
30/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5507	5	5507	5	300.00
30/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9280	9	9280	9	0.00
30/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1102	1	1102	1	0.00
30/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2525	3	2525	3	0.00
30/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4802	5	4802	5	0.00
30/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1114	1	1114	1	0.00
30/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1127	1	1127	1	0.00
30/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	346	0	346	0	300.00
30/12/2020	2040 On 05-August-21			Bond Future	11.34	82.1620	11.3448	82.1620	0.00
30/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5442	5	5442	5	900.00
30/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	18659	19	18659	19	0.00
30/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9160	9	9160	9	0.00
30/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3775	4	3775	4	900.00
30/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9121	9	9121	9	0.00
30/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9082	9	9082	9	0.00
30/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2174	2	2174	2	0.00
30/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5743	6	5743	6	0.00
30/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2210	2	2210	2	0.00
30/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	248	0	248	0	900.00
30/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2192	2	2192	2	0.00
30/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4115	4	4115	4	0.00
30/12/2020	2040 On 04-November-21			Bond Future	11.56	83.0322	11.5587	83.0322	0.00
30/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10039	10	10039	10	0.00
30/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10002	10	10002	10	0.00
30/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	9964	10	9964	10	0.00
30/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2160	2	2160	2	0.00
30/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2144	2	2144	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
30/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2128	2	2128	2	0.00
30/12/2020	2044 On 04-February-21			Bond Future	10.98	81.4322	10.9776	81.4322	51,843.00
30/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	370	0	370	0	0.00
30/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	287	0	287	0	0.00
30/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	357	0	357	0	0.00
30/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	20	0	20	0	265.00
30/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	383	0	383	0	0.00
30/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	110	0	110	0	0.00
30/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1428	1	1428	1	0.00
30/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4971	5	4971	5	0.00
30/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	7166	7	7166	7	0.00
30/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4906	5	4906	5	0.00
30/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2403	3	2403	3	265.00
30/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	5364	6	5364	6	265.00
30/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	10229	10	10229	10	0.00
30/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4843	5	4843	5	0.00
30/12/2020	2044 On 06-May-21			Bond Future	11.18	82.2564	11.1799	82.2564	0.00
30/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2269	2	2269	2	3,100.00
30/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	9096	9	9096	9	0.00
30/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4417	4	4417	4	3,100.00
30/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	6732	7	6732	7	0.00
30/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3507	3	3507	3	0.00
30/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4613	4	4613	4	0.00
30/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6246	6	6246	6	0.00
30/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9316	9	9316	9	0.00
30/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	9053	9	9053	9	0.00
30/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	9009	9	9009	9	0.00
30/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1211	1	1211	1	0.00
30/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1198	1	1198	1	0.00
30/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1121	1	1121	1	3,100.00
30/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2269	2	2269	2	3,100.00
30/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3138	3	3138	3	3,100.00
30/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2074	2	2074	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
30/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1185	1	1185	1	0.00
30/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3273	3	3273	3	0.00
30/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4054	4	4054	4	3,100.00
30/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5652	6	5652	6	0.00
30/12/2020	2044 On 05-August-21			Bond Future	11.39	78.7646	11.3903	78.7646	0.00
30/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9397	9	9397	9	0.00
30/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9436	9	9436	9	0.00
30/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9475	9	9475	9	0.00
30/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2081	2	2081	2	0.00
30/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2098	2	2098	2	0.00
30/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2115	2	2115	2	0.00
30/12/2020	2044 On 04-November-21			Bond Future	11.60	79.5989	11.5956	79.5989	0.00
30/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9840	10	9840	10	0.00
30/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9877	10	9877	10	0.00
30/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9914	10	9914	10	0.00
30/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2222	2	2222	2	0.00
30/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2238	2	2238	2	0.00
30/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2255	2	2255	2	0.00
30/12/2020	2046 On 04-February-21			Bond Future	99.80	101.4000	99.8009	101.4000	14,890.00
30/12/2020	2046 On 06-May-21			Bond Future	99.04	100.6594	99.0436	100.6594	0.00
30/12/2020	2046 On 05-August-21			Bond Future	100.14	101.7715	100.1375	101.7715	0.00
30/12/2020	2046 On 04-November-21			Bond Future	99.41	101.0634	99.4118	101.0634	0.00
30/12/2020	2050 On 04-February-21			Bond Future	100.64	101.5646	100.6350	101.5646	11,025.00
30/12/2020	2050 On 06-May-21			Bond Future	101.68	102.6173	101.6777	102.6173	0.00
30/12/2020	2050 On 05-August-21			Bond Future	100.87	101.8210	100.8709	101.8210	0.00
30/12/2020	2050 On 04-November-21			Bond Future	101.96	102.9226	101.9621	102.9226	0.00
30/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	AL37 On 04-February-21			Index Future	789.76	784.3800	789.7620	784.3800	0.00
30/12/2020	AL37 On 06-May-21			Index Future	797.75	792.3180	797.7520	792.3180	0.00
30/12/2020	AL37 On 05-August-21			Index Future	806.28	800.7880	806.2780	800.7880	0.00
30/12/2020	AL37 On 04-November-21			Index Future	814.90	809.3530	814.9010	809.3530	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
30/12/2020	AL7T On 04-February-21			Index Future	869.65	863.3140	869.6540	863.3140	0.00
30/12/2020	AL7T On 06-May-21			Index Future	878.45	872.0510	878.4530	872.0510	0.00
30/12/2020	AL7T On 05-August-21			Index Future	887.84	881.3730	887.8410	881.3730	0.00
30/12/2020	AL7T On 04-November-21			Index Future	897.34	890.7990	897.3360	890.7990	0.00
30/12/2020	ALBI On 04-February-21			Index Future	761.06	757.5600	761.0550	757.5600	231.00
30/12/2020	ALBI On 06-May-21			Index Future	768.76	765.2270	768.7550	765.2270	0.00
30/12/2020	ALBI On 05-August-21			Index Future	776.97	773.4070	776.9710	773.4070	0.00
30/12/2020	ALBI On 04-November-21			Index Future	785.28	781.6790	785.2800	781.6790	0.00
30/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C303 On 14-August-15			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
30/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2020	ES33 On 04-February-21			Bond Future	11.42	76.9470	11.4151	76.9470	350.00
30/12/2020	ES33 On 06-May-21			Bond Future	11.67	73.9520	11.6705	73.9520	0.00
30/12/2020	ES33 On 05-August-21			Bond Future	11.93	74.7513	11.9327	74.7513	0.00
30/12/2020	ES33 On 04-November-21			Bond Future	12.21	71.7686	12.2055	71.7686	0.00
30/12/2020	ES42 On 04-February-21			Bond Future	11.91	76.1115	11.9084	76.1115	4,779.00
30/12/2020	ES42 On 06-May-21			Bond Future	12.16	72.6240	12.1558	72.6240	0.00
30/12/2020	ES42 On 05-August-21			Bond Future	12.40	73.4096	12.4035	73.4096	0.00
30/12/2020	ES42 On 04-November-21			Bond Future	12.66	69.9293	12.6627	69.9293	0.00
30/12/2020	GOVI On 04-February-21			GOVI	752.04	748.4970	752.0390	748.4970	960.00
30/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	10890	0	10890	0	0.00
30/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	10990	0	10990	0	0.00
30/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	10790	0	10790	0	0.00
30/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	2	0	2	0.00
30/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	2	0	2	0.00
30/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	2	0	2	0.00
30/12/2020	GOVI On 06-May-21			GOVI	759.65	756.0720	759.6470	756.0720	0.00
30/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	809570	77	809570	77	0.00
30/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	809670	77	809670	77	0.00
30/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	809770	77	809770	77	0.00
30/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 05-August-21			GOVI	767.77	764.1540	767.7660	764.1540	0.00
30/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	486160	45	486160	45	0.00
30/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	486260	45	486260	45	0.00
30/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	486360	45	486360	45	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
30/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 04-November-21			GOVI	775.98	772.3270	775.9770	772.3270	0.00
30/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	475570	44	475570	44	0.00
30/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	475770	44	475770	44	0.00
30/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	475670	44	475670	44	0.00
30/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2020	IGOV On 04-February-21			Index Future	269.41	271.0340	269.4130	271.0340	1,090.00
30/12/2020	IGOV On 06-May-21			Index Future	272.21	273.8440	272.2050	273.8440	18.00
30/12/2020	IGOV On 05-August-21			Index Future	275.18	276.8380	275.1810	276.8380	0.00
30/12/2020	IGOV On 04-November-21			Index Future	278.19	279.8640	278.1890	279.8640	0.00
30/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
30/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.36	90.3700	90.3600	90.3700	0.00
30/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.23	89.2600	89.2300	89.2600	0.00
30/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.40	90.4400	90.4000	90.4400	51.00
30/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.72	89.7900	89.7200	89.7900	0.00
30/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.73	89.8200	89.7300	89.8200	0.00
30/12/2020	IS05 On 20-September-22			Interest Rate Swap	92.76	92.8700	92.7600	92.8700	0.00
30/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.14	93.2700	93.1400	93.2700	0.00
30/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.42	85.5700	85.4200	85.5700	0.00
30/12/2020	IS05 On 20-June-23			Interest Rate Swap	90.87	91.0400	90.8700	91.0400	0.00
30/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.40	77.7700	77.4000	77.7700	0.00
30/12/2020	IS10 On 16-March-26			Interest Rate Swap	73.81	74.1900	73.8100	74.1900	0.00
30/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.12	72.5100	72.1200	72.5100	0.00
30/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.07	74.4600	74.0700	74.4600	0.00
30/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.05	78.4400	78.0500	78.4400	0.00
30/12/2020	IS10 On 15-March-27			Interest Rate Swap	76.48	76.8800	76.4800	76.8800	0.00
30/12/2020	IS10 On 21-June-27			Interest Rate Swap	78.53	78.9400	78.5300	78.9400	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
30/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.35	84.7800	84.3500	84.7800	0.00
30/12/2020	IS10 On 20-December-27			Interest Rate Swap	84.73	85.1700	84.7300	85.1700	0.00
30/12/2020	IS10 On 22-March-28			Interest Rate Swap	77.64	78.1200	77.6400	78.1200	0.00
30/12/2020	IS10 On 20-June-28			Interest Rate Swap	85.54	86.0400	85.5400	86.0400	0.00
30/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	3.6350	96.3650	0.00
30/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.43	96.5300	3.4300	96.5300	0.00
30/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.42	96.5450	3.4150	96.5450	0.00
30/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.35	96.6100	3.3500	96.6100	0.00
30/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.34	96.6100	3.3400	96.6100	0.00
30/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.31	96.6450	3.3050	96.6450	0.00
30/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.34	96.5900	3.3400	96.5900	30,000.00
30/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.54	96.3850	3.5350	96.3850	0.00
30/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.53	96.3850	3.5250	96.3850	0.00
30/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.90	96.0100	3.9000	96.0100	0.00
30/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.97	95.9450	3.9650	95.9450	0.00
30/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.46	95.4550	4.4550	95.4550	0.00
30/12/2020	R023 On 04-February-21			Bond Future	4.55	109.3830	4.5483	109.3830	31,397.00
30/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3515	3	3515	3	0.00
30/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3496	3	3496	3	0.00
30/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3534	3	3534	3	0.00
30/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R023 On 06-May-21			Bond Future	4.61	106.5840	4.6147	106.5840	0.00
30/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	5077	5	5077	5	0.00
30/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	5060	5	5060	5	0.00
30/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	5094	5	5094	5	0.00
30/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R023 On 05-August-21			Bond Future	4.66	107.7356	4.6615	107.7356	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
30/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1205	1	1205	1	0.00
30/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1193	1	1193	1	0.00
30/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1180	1	1180	1	0.00
30/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	225	0	225	0	0.00
30/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	222	0	222	0	0.00
30/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	219	0	219	0	0.00
30/12/2020	R023 On 04-November-21			Bond Future	4.73	104.9694	4.7341	104.9694	0.00
30/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	699	1	699	1	0.00
30/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	691	1	691	1	0.00
30/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	684	1	684	1	0.00
30/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	470	1	470	1	0.00
30/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	465	1	465	1	0.00
30/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	460	1	460	1	0.00
30/12/2020	R035 On 04-February-21			Bond Future	10.60	91.1744	10.6014	91.1744	96,421.00
30/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	465	0	465	0	0.00
30/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	593	1	593	1	0.00
30/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	450	0	450	0	0.00
30/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	436	0	436	0	0.00
30/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4048	4	4048	4	0.00
30/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	618	1	618	1	650.00
30/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4233	5	4233	5	0.00
30/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3696	4	3696	4	650.00
30/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	4178	4	4178	4	0.00
30/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4122	4	4122	4	0.00
30/12/2020	R035 On 06-May-21			Bond Future	10.82	87.6242	10.8180	87.6242	0.00
30/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4310	4	4310	4	0.00
30/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9776	10	9776	10	0.00
30/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8332	8	8332	8	0.00
30/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9821	10	9821	10	0.00
30/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4689	5	4689	5	600.00
30/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12317	12	12317	12	0.00
30/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2260	2	2260	2	600.00
30/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3476	3	3476	3	1,650.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5363	5	5363	5	0.00
30/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2676	3	2676	3	0.00
30/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1427	1	1427	1	500.00
30/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6328	6	6328	6	0.00
30/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11676	11	11676	11	0.00
30/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1855	2	1855	2	793.00
30/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	9865	10	9865	10	0.00
30/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	782	1	782	1	0.00
30/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	772	1	772	1	0.00
30/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	459	0	459	0	1,650.00
30/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5651	6	5651	6	0.00
30/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1848	2	1848	2	1,650.00
30/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	381	0	381	0	600.00
30/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4981	5	4981	5	0.00
30/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4407	5	4407	5	500.00
30/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6524	7	6524	7	0.00
30/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2253	2	2253	2	793.00
30/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	763	1	763	1	0.00
30/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3527	4	3527	4	0.00
30/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1154	1	1154	1	793.00
30/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2852	3	2852	3	500.00
30/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2613	3	2613	3	0.00
30/12/2020	R035 On 05-August-21			Bond Future	11.04	88.5712	11.0417	88.5712	0.00
30/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3587	3	3587	3	0.00
30/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1740	2	1740	2	100.00
30/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5523	5	5523	5	0.00
30/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49198	50	49198	50	0.00
30/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3532	4	3532	4	100.00
30/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	49315	50	49315	50	0.00
30/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	49432	50	49432	50	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
30/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5288	5	5288	5	100.00
30/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8402	9	8402	9	0.00
30/12/2020	R035 On 04-November-21			Bond Future	11.27	85.0351	11.2728	85.0351	0.00
30/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14159	14	14159	14	0.00
30/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2065	2	2065	2	782.00
30/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6328	6	6328	6	0.00
30/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9133	9	9133	9	0.00
30/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9169	9	9169	9	0.00
30/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2935	3	2935	3	400.00
30/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4170	4	4170	4	0.00
30/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9206	9	9206	9	0.00
30/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1877	2	1877	2	400.00
30/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3542	4	3542	4	782.00
30/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2149	2	2149	2	0.00
30/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5336	6	5336	6	782.00
30/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8661	9	8661	9	0.00
30/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9212	9	9212	9	0.00
30/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6979	7	6979	7	0.00
30/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2165	2	2165	2	0.00
30/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2182	2	2182	2	0.00
30/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	743	1	743	1	400.00
30/12/2020	R186 On 04-February-21			Bond Future	6.73	118.6038	6.7338	118.6038	79,435.00
30/12/2020	R186 On 04-February-21	7.30	Call	Bond Future	3110	2	3110	2	0.00
30/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6487	6	6487	6	0.00
30/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	7318	7	7318	7	0.00
30/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	7269	6	7269	6	0.00
30/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	7220	6	7220	6	0.00
30/12/2020	R186 On 04-February-21	7.30	Put	Bond Future	155	0	155	0	0.00
30/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	6	0	6	0	15,177.00
30/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	2	0	2	0	0.00
30/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	2	0	2	0	0.00
30/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	2	0	2	0	0.00
30/12/2020	R186 On 06-May-21			Bond Future	6.89	119.8037	6.8886	119.8037	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
30/12/2020	R186 On 06-May-21	7.30	Call	Bond Future	3169	3	3169	3	0.00
30/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17744	17	17744	17	0.00
30/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17703	17	17703	17	0.00
30/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17662	17	17662	17	0.00
30/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
30/12/2020	R186 On 06-May-21	7.30	Put	Bond Future	1112	1	1112	1	15,177.00
30/12/2020	R186 On 05-August-21			Bond Future	7.04	115.8171	7.0448	115.8171	0.00
30/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7705	7	7705	7	0.00
30/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7666	7	7666	7	0.00
30/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7628	7	7628	7	0.00
30/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	398	1	398	1	0.00
30/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	392	1	392	1	0.00
30/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	386	0	386	0	0.00
30/12/2020	R186 On 04-November-21			Bond Future	7.21	117.0433	7.2121	117.0433	0.00
30/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	5232	5	5232	5	0.00
30/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	5166	5	5166	5	0.00
30/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	5199	5	5199	5	0.00
30/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1228	1	1228	1	0.00
30/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1239	1	1239	1	0.00
30/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1218	1	1218	1	0.00
30/12/2020	R197 On 04-February-21			Bond Future	318.71	318.7100	318.7148	318.7100	2,441.00
30/12/2020	R197 On 06-May-21			Bond Future	322.02	322.0133	322.0173	322.0133	0.00
30/12/2020	R197 On 05-August-21			Bond Future	317.56	317.5585	317.5617	317.5585	0.00
30/12/2020	R197 On 04-November-21			Bond Future	321.00	320.9941	320.9971	320.9941	0.00
30/12/2020	R202 On 04-February-21			Bond Future	218.36	219.4437	218.3557	219.4437	7,883.00
30/12/2020	R202 On 06-May-21			Bond Future	220.62	221.7182	220.6183	221.7182	0.00
30/12/2020	R202 On 05-August-21			Bond Future	218.80	219.9118	218.7991	219.9118	0.00
30/12/2020	R202 On 04-November-21			Bond Future	221.17	222.2909	221.1659	222.2909	0.00
30/12/2020	R209 On 04-February-21			Bond Future	10.40	70.6814	10.3983	70.6814	26,103.00
30/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	869	1	869	1	0.00
30/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	849	1	849	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
30/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	890	1	890	1	0.00
30/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2524	3	2524	3	0.00
30/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2603	3	2603	3	0.00
30/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2563	3	2563	3	0.00
30/12/2020	R209 On 06-May-21			Bond Future	10.59	68.2574	10.5878	68.2574	5,250.00
30/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3221	3	3221	3	0.00
30/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6669	6	6669	6	0.00
30/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2297	2	2297	2	5,325.00
30/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5377	5	5377	5	0.00
30/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9069	9	9069	9	0.00
30/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1265	1	1265	1	6,250.00
30/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4487	4	4487	4	0.00
30/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1736	2	1736	2	0.00
30/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9108	9	9108	9	0.00
30/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9030	9	9030	9	0.00
30/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8992	9	8992	9	0.00
30/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	642	1	642	1	0.00
30/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	635	1	635	1	0.00
30/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	619	1	619	1	9,150.00
30/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2224	2	2224	2	3,500.00
30/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5160	5	5160	5	0.00
30/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6221	6	6221	6	0.00
30/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	627	1	627	1	0.00
30/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1796	2	1796	2	9,150.00
30/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1305	1	1305	1	3,750.00
30/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4236	4	4236	4	0.00
30/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3152	3	3152	3	6,250.00
30/12/2020	R209 On 05-August-21			Bond Future	10.78	68.9952	10.7791	68.9952	0.00
30/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7275	7	7275	7	0.00
30/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7242	7	7242	7	0.00
30/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7307	7	7307	7	0.00
30/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1985	2	1985	2	0.00
30/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2017	2	2017	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
30/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2001	2	2001	2	0.00
30/12/2020	R209 On 04-November-21			Bond Future	10.98	66.5861	10.9757	66.5861	1,000.00
30/12/2020	R209 On 04-November-21	9.50	Call	Bond Future	1295	1	1295	1	2,000.00
30/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8053	8	8053	8	0.00
30/12/2020	R209 On 04-November-21	10.50	Call	Bond Future	3139	3	3139	3	0.00
30/12/2020	R209 On 04-November-21	12.00	Call	Bond Future	7494	7	7494	7	0.00
30/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8084	8	8084	8	0.00
30/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8021	8	8021	8	0.00
30/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2035	2	2035	2	0.00
30/12/2020	R209 On 04-November-21	12.00	Put	Bond Future	2336	2	2336	2	2,000.00
30/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2050	2	2050	2	0.00
30/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2065	2	2065	2	0.00
30/12/2020	R209 On 04-November-21	10.50	Put	Bond Future	5749	6	5749	6	2,000.00
30/12/2020	R209 On 04-November-21	9.50	Put	Bond Future	9887	10	9887	10	0.00
30/12/2020	R210 On 04-February-21			Bond Future	193.37	193.9797	193.3706	193.9797	1,213.00
30/12/2020	R210 On 06-May-21			Bond Future	192.66	193.2744	192.6584	193.2744	0.00
30/12/2020	R210 On 05-August-21			Bond Future	194.79	195.4094	194.7864	195.4094	0.00
30/12/2020	R210 On 04-November-21			Bond Future	194.15	194.7810	194.1510	194.7810	0.00
30/12/2020	R212 On 04-February-21			Bond Future	170.07	170.0645	170.0651	170.0645	5,730.00
30/12/2020	R212 On 06-May-21			Bond Future	171.83	171.8274	171.8275	171.8274	0.00
30/12/2020	R212 On 05-August-21			Bond Future	171.39	171.3910	171.3907	171.3910	0.00
30/12/2020	R212 On 04-November-21			Bond Future	173.24	173.2451	173.2447	173.2451	0.00
30/12/2020	R213 On 04-February-21			Bond Future	9.27	87.7919	9.2657	87.7919	8,858.00
30/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1890	2	1890	2	0.00
30/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1855	1	1855	1	0.00
30/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1821	1	1821	1	0.00
30/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1102	1	1102	1	0.00
30/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1079	1	1079	1	0.00
30/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1056	1	1056	1	0.00
30/12/2020	R213 On 06-May-21			Bond Future	9.46	85.1524	9.4556	85.1524	0.00
30/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12580	12	12580	12	0.00
30/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12537	12	12537	12	0.00
30/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12624	12	12624	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	127	0	127	0	0.00
30/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	131	0	131	0	0.00
30/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	129	0	129	0	0.00
30/12/2020	R213 On 05-August-21			Bond Future	9.65	86.0725	9.6509	86.0725	0.00
30/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7408	7	7408	7	0.00
30/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	5074	5	5074	5	0.00
30/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7695	7	7695	7	0.00
30/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2746	2	2746	2	200.00
30/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7659	7	7659	7	0.00
30/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7623	7	7623	7	0.00
30/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1424	2	1424	2	0.00
30/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1411	2	1411	2	0.00
30/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2449	3	2449	3	200.00
30/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4472	5	4472	5	0.00
30/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1397	2	1397	2	0.00
30/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1507	2	1507	2	200.00
30/12/2020	R213 On 04-November-21			Bond Future	9.86	83.4551	9.8553	83.4551	0.00
30/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7944	7	7944	7	0.00
30/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7909	7	7909	7	0.00
30/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7978	7	7978	7	0.00
30/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1671	2	1671	2	0.00
30/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1657	2	1657	2	0.00
30/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1644	2	1644	2	0.00
30/12/2020	R214 On 04-February-21			Bond Future	10.77	67.9071	10.7691	67.9071	15,327.00
30/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	611	1	611	1	0.00
30/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	594	1	594	1	0.00
30/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	627	1	627	1	0.00
30/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3275	3	3275	3	0.00
30/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3367	4	3367	4	0.00
30/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3320	3	3320	3	0.00
30/12/2020	R214 On 06-May-21			Bond Future	10.95	65.3184	10.9540	65.3184	0.00
30/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7874	8	7874	8	0.00
30/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7837	8	7837	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
30/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7801	8	7801	8	0.00
30/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1057	1	1057	1	0.00
30/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1046	1	1046	1	0.00
30/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1035	1	1035	1	0.00
30/12/2020	R214 On 05-August-21			Bond Future	11.14	66.0243	11.1434	66.0243	0.00
30/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6970	7	6970	7	0.00
30/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7001	7	7001	7	0.00
30/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6939	7	6939	7	0.00
30/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2384	2	2384	2	0.00
30/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2420	2	2420	2	0.00
30/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2402	2	2402	2	0.00
30/12/2020	R214 On 04-November-21			Bond Future	11.34	63.4467	11.3376	63.4467	0.00
30/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	7993	8	7993	8	0.00
30/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7963	8	7963	8	0.00
30/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7933	8	7933	8	0.00
30/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2328	2	2328	2	0.00
30/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2296	2	2296	2	0.00
30/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2312	2	2312	2	0.00
30/12/2020	R248 On 04-February-21			Bond Future	10.88	85.2719	10.8810	85.2719	116,103.00
30/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	753	1	753	1	0.00
30/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1643	2	1643	2	2,140.00
30/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4861	5	4861	5	0.00
30/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	51	0	51	0	2,140.00
30/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	732	1	732	1	0.00
30/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	710	1	710	1	0.00
30/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1477	1	1477	1	0.00
30/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3869	4	3869	4	0.00
30/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3813	4	3813	4	0.00
30/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	578	1	578	1	0.00
30/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2437	3	2437	3	0.00
30/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	8612	9	8612	9	0.00
30/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3757	4	3757	4	0.00
30/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2235	2	2235	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
30/12/2020	R248 On 06-May-21			Bond Future	11.07	81.7250	11.0706	81.7250	0.00
30/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9333	9	9333	9	0.00
30/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9288	9	9288	9	0.00
30/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9378	9	9378	9	0.00
30/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1135	1	1135	1	0.00
30/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1161	1	1161	1	0.00
30/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1148	1	1148	1	0.00
30/12/2020	R248 On 05-August-21			Bond Future	11.27	82.6082	11.2656	82.6082	0.00
30/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	9784	10	9784	10	0.00
30/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9744	10	9744	10	0.00
30/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	9824	10	9824	10	0.00
30/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2055	2	2055	2	0.00
30/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2038	2	2038	2	0.00
30/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2022	2	2022	2	0.00
30/12/2020	R248 On 04-November-21			Bond Future	11.47	79.0721	11.4655	79.0721	0.00
30/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10276	10	10276	10	0.00
30/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10314	10	10314	10	0.00
30/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10353	10	10353	10	0.00
30/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2071	2	2071	2	0.00
30/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2087	2	2087	2	0.00
30/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2103	2	2103	2	0.00