



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
31/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	2025 On 04-February-21			Bond Future	146.66	146.8191	146.6554	146.8191	7,208.00
31/12/2020	2025 On 06-May-21			Bond Future	148.17	148.3405	148.1747	148.3405	0.00
31/12/2020	2025 On 05-August-21			Bond Future	148.28	148.4466	148.2786	148.4466	0.00
31/12/2020	2025 On 04-November-21			Bond Future	149.88	150.0524	149.8824	150.0524	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
31/12/2020	2029 On 04-February-21			Bond Future	103.20	103.5702	103.1957	103.5702	2,182.00
31/12/2020	2029 On 06-May-21			Bond Future	103.12	103.5032	103.1246	103.5032	0.00
31/12/2020	2029 On 05-August-21			Bond Future	104.26	104.6464	104.2633	104.6464	0.00
31/12/2020	2029 On 04-November-21			Bond Future	104.24	104.6270	104.2396	104.6270	0.00
31/12/2020	2030 On 04-February-21			Bond Future	8.80	95.2176	8.7967	95.2176	104,910.00
31/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2758	3	2758	3	0.00
31/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3338	3	3338	3	0.00
31/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3571	3	3571	3	0.00
31/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	236	0	236	0	1,600.00
31/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	432	0	432	0	1,000.00
31/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1573	2	1573	2	800.00
31/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7884	8	7884	8	0.00
31/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2673	3	2673	3	0.00
31/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2715	3	2715	3	0.00
31/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2889	3	2889	3	1,600.00
31/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2546	2	2546	2	1,000.00
31/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	418	0	418	0	800.00
31/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3051	3	3051	3	0.00
31/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	655	1	655	1	0.00
31/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	594	1	594	1	0.00
31/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	609	1	609	1	0.00
31/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	3857	4	3857	4	0.00
31/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	538	1	538	1	0.00
31/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	21	0	21	0	1,800.00
31/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1199	1	1199	1	0.00
31/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3004	3	3004	3	0.00
31/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	365	0	365	0	2,000.00
31/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	416	0	416	0	4,000.00
31/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	580	1	580	1	0.00
31/12/2020	2030 On 06-May-21			Bond Future	8.99	96.1809	8.9908	96.1809	0.00
31/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2191	2	2191	2	300.00
31/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3511	3	3511	3	0.00
31/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	14107	14	14107	14	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
31/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9708	10	9708	10	0.00
31/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3680	4	3680	4	300.00
31/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	698	1	698	1	700.00
31/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6697	7	6697	7	0.00
31/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3283	3	3283	3	0.00
31/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	6196	6	6196	6	0.00
31/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	14017	14	14017	14	0.00
31/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10653	11	10653	11	0.00
31/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	14062	14	14062	14	0.00
31/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	63	0	63	0	0.00
31/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	241	0	241	0	300.00
31/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2097	2	2097	2	0.00
31/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	65	0	65	0	0.00
31/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	924	1	924	1	0.00
31/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2377	2	2377	2	0.00
31/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	338	0	338	0	0.00
31/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	62	0	62	0	0.00
31/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2209	2	2209	2	700.00
31/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6790	7	6790	7	0.00
31/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1060	1	1060	1	700.00
31/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3468	3	3468	3	0.00
31/12/2020	2030 On 05-August-21			Bond Future	9.19	93.2147	9.1928	93.2147	0.00
31/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	7309	7	7309	7	0.00
31/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	705	1	705	1	200.00
31/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7793	8	7793	8	0.00
31/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2814	3	2814	3	600.00
31/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2400	2	2400	2	200.00
31/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14616	15	14616	15	0.00
31/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7756	8	7756	8	0.00
31/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	4236	4	4236	4	600.00
31/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7718	8	7718	8	0.00
31/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1282	1	1282	1	0.00
31/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1269	1	1269	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
31/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	172	0	172	0	600.00
31/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9462	10	9462	10	0.00
31/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1431	1	1431	1	200.00
31/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4722	5	4722	5	0.00
31/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2826	3	2826	3	0.00
31/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1257	1	1257	1	0.00
31/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4171	4	4171	4	0.00
31/12/2020	2030 On 04-November-21			Bond Future	9.39	94.2017	9.3940	94.2017	0.00
31/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2233	2	2233	2	300.00
31/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10893	11	10893	11	0.00
31/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7741	8	7741	8	0.00
31/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7811	8	7811	8	0.00
31/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1361	1	1361	1	300.00
31/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7776	8	7776	8	0.00
31/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1599	2	1599	2	0.00
31/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5654	6	5654	6	0.00
31/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	727	1	727	1	300.00
31/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1613	2	1613	2	0.00
31/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7641	8	7641	8	0.00
31/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1585	2	1585	2	0.00
31/12/2020	2032 On 04-February-21			Bond Future	9.76	92.7266	9.7629	92.7266	114,916.00
31/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1156	1	1156	1	0.00
31/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1130	1	1130	1	0.00
31/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	73	0	73	0	800.00
31/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1183	1	1183	1	0.00
31/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	473	0	473	0	800.00
31/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6405	6	6405	6	0.00
31/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	132	0	132	0	800.00
31/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2016	2	2016	2	0.00
31/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3488	4	3488	4	0.00
31/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2090	2	2090	2	0.00
31/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6425	7	6425	7	0.00
31/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2053	2	2053	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
31/12/2020	2032 On 06-May-21			Bond Future	9.97	89.5209	9.9708	89.5209	0.00
31/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11974	12	11974	12	0.00
31/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4411	4	4411	4	736.00
31/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	12020	12	12020	12	0.00
31/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14119	14	14119	14	0.00
31/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	12065	12	12065	12	0.00
31/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	274	0	274	0	0.00
31/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	278	0	278	0	0.00
31/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	283	0	283	0	0.00
31/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	136	0	136	0	736.00
31/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2276	2	2276	2	0.00
31/12/2020	2032 On 05-August-21			Bond Future	10.18	90.4883	10.1823	90.4883	0.00
31/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	8204	8	8204	8	0.00
31/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8241	8	8241	8	0.00
31/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8279	8	8279	8	0.00
31/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1678	2	1678	2	0.00
31/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1693	2	1693	2	0.00
31/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1708	2	1708	2	0.00
31/12/2020	2032 On 04-November-21			Bond Future	10.40	87.3020	10.4020	87.3020	0.00
31/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1781	2	1781	2	700.00
31/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	13020	13	13020	13	0.00
31/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8831	9	8831	9	0.00
31/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2790	3	2790	3	700.00
31/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8759	9	8759	9	0.00
31/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8795	9	8795	9	0.00
31/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1814	2	1814	2	0.00
31/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1843	2	1843	2	0.00
31/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8170	8	8170	8	0.00
31/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	692	1	692	1	700.00
31/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1828	2	1828	2	0.00
31/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6122	6	6122	6	0.00
31/12/2020	2033 On 04-February-21			Bond Future	98.94	98.7755	98.9388	98.7755	8,131.00
31/12/2020	2033 On 06-May-21			Bond Future	98.75	98.5826	98.7473	98.5826	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
31/12/2020	2033 On 05-August-21			Bond Future	99.84	99.6713	99.8375	99.6713	0.00
31/12/2020	2033 On 04-November-21			Bond Future	99.69	99.5239	99.6918	99.5239	0.00
31/12/2020	2037 On 04-February-21			Bond Future	10.81	82.7291	10.8051	82.7291	131,651.00
31/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	534	0	534	0	0.00
31/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7253	7	7253	7	300.00
31/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	899	1	899	1	240.00
31/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	53	0	53	0	72.00
31/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	519	0	519	0	0.00
31/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	503	0	503	0	0.00
31/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	6885	7	6885	7	0.00
31/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16165	16	16165	16	0.00
31/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1957	2	1957	2	0.00
31/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	636	1	636	1	0.00
31/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3689	4	3689	4	72.00
31/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1665	2	1665	2	72.00
31/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
31/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	4111	4	4111	4	0.00
31/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	4057	4	4057	4	0.00
31/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	8142	8	8142	8	0.00
31/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	183	0	183	0	240.00
31/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	3063	3	3063	3	0.00
31/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	4003	4	4003	4	0.00
31/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	151	0	151	0	0.00
31/12/2020	2037 On 06-May-21			Bond Future	11.02	83.5662	11.0206	83.5662	0.00
31/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9289	9	9289	9	0.00
31/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9203	9	9203	9	0.00
31/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9246	9	9246	9	0.00
31/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	999	1	999	1	0.00
31/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1022	1	1022	1	0.00
31/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1011	1	1011	1	0.00
31/12/2020	2037 On 05-August-21			Bond Future	11.24	80.2134	11.2449	80.2134	0.00
31/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8269	8	8269	8	0.00
31/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8341	8	8341	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
31/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8305	8	8305	8	0.00
31/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2365	2	2365	2	0.00
31/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2384	2	2384	2	0.00
31/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2347	2	2347	2	0.00
31/12/2020	2037 On 04-November-21			Bond Future	11.46	81.0629	11.4647	81.0629	0.00
31/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9616	9	9616	9	0.00
31/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9652	9	9652	9	0.00
31/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9688	10	9688	10	0.00
31/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2155	2	2155	2	0.00
31/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2139	2	2139	2	0.00
31/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2171	2	2171	2	0.00
31/12/2020	2038 On 04-February-21			Bond Future	110.21	110.6409	110.2076	110.6409	7,805.00
31/12/2020	2038 On 06-May-21			Bond Future	111.35	111.7875	111.3495	111.7875	0.00
31/12/2020	2038 On 05-August-21			Bond Future	110.86	111.2984	110.8554	111.2984	0.00
31/12/2020	2038 On 04-November-21			Bond Future	112.05	112.5025	112.0544	112.5025	0.00
31/12/2020	2040 On 04-February-21			Bond Future	10.91	85.0045	10.9133	85.0045	79,911.00
31/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	536	1	536	1	0.00
31/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	520	1	520	1	0.00
31/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	303	0	303	0	500.00
31/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4890	5	4890	5	0.00
31/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	165	0	165	0	800.00
31/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5812	6	5812	6	0.00
31/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	13	0	13	0	500.00
31/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	553	1	553	1	0.00
31/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	19	0	19	0	800.00
31/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6385	6	6385	6	0.00
31/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	4107	4	4107	4	0.00
31/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10936	11	10936	11	0.00
31/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	10272	10	10272	10	0.00
31/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	349	0	349	0	800.00
31/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	503	1	503	1	500.00
31/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4222	4	4222	4	0.00
31/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	5212	5	5212	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
31/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	4164	4	4164	4	0.00
31/12/2020	2040 On 06-May-21			Bond Future	11.12	85.8646	11.1235	85.8646	0.00
31/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	13642	14	13642	14	0.00
31/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9302	9	9302	9	0.00
31/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9257	9	9257	9	0.00
31/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5496	6	5496	6	300.00
31/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9346	9	9346	9	0.00
31/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2769	3	2769	3	300.00
31/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2497	3	2497	3	0.00
31/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1152	1	1152	1	0.00
31/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4793	5	4793	5	0.00
31/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1177	1	1177	1	0.00
31/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1165	1	1165	1	0.00
31/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	372	0	372	0	300.00
31/12/2020	2040 On 05-August-21			Bond Future	11.34	82.2863	11.3423	82.2863	0.00
31/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5533	5	5533	5	900.00
31/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	18694	19	18694	19	0.00
31/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9240	9	9240	9	0.00
31/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3867	4	3867	4	900.00
31/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9202	9	9202	9	0.00
31/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9163	9	9163	9	0.00
31/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2238	2	2238	2	0.00
31/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5819	6	5819	6	0.00
31/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2274	2	2274	2	0.00
31/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	267	0	267	0	900.00
31/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2256	2	2256	2	0.00
31/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4190	4	4190	4	0.00
31/12/2020	2040 On 04-November-21			Bond Future	11.56	83.1578	11.5561	83.1578	0.00
31/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10141	10	10141	10	0.00
31/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10103	10	10103	10	0.00
31/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10066	10	10066	10	0.00
31/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2246	2	2246	2	0.00
31/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2229	2	2229	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
31/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2213	2	2213	2	0.00
31/12/2020	2044 On 04-February-21			Bond Future	10.97	81.6613	10.9703	81.6613	51,843.00
31/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	389	0	389	0	0.00
31/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	375	0	375	0	0.00
31/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	303	0	303	0	0.00
31/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	22	0	22	0	265.00
31/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	402	0	402	0	0.00
31/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	118	0	118	0	0.00
31/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1461	1	1461	1	0.00
31/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4938	5	4938	5	0.00
31/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	7123	7	7123	7	0.00
31/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4874	5	4874	5	0.00
31/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	5329	5	5329	5	265.00
31/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	10180	10	10180	10	0.00
31/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2386	2	2386	2	265.00
31/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4811	5	4811	5	0.00
31/12/2020	2044 On 06-May-21			Bond Future	11.17	82.4876	11.1723	82.4876	0.00
31/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	9188	9	9188	9	0.00
31/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2272	2	2272	2	3,100.00
31/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4439	4	4439	4	3,100.00
31/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	6728	7	6728	7	0.00
31/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3538	4	3538	4	0.00
31/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4629	5	4629	5	0.00
31/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6242	6	6242	6	0.00
31/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9407	9	9407	9	0.00
31/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	9145	9	9145	9	0.00
31/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	9101	9	9101	9	0.00
31/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1252	1	1252	1	0.00
31/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1238	1	1238	1	0.00
31/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1160	1	1160	1	3,100.00
31/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2213	2	2213	2	3,100.00
31/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3102	3	3102	3	3,100.00
31/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2018	2	2018	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
31/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3243	3	3243	3	0.00
31/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1225	1	1225	1	0.00
31/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4034	4	4034	4	3,100.00
31/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5603	6	5603	6	0.00
31/12/2020	2044 On 05-August-21			Bond Future	11.38	78.9981	11.3824	78.9981	0.00
31/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9497	9	9497	9	0.00
31/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9535	9	9535	9	0.00
31/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9574	9	9574	9	0.00
31/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2128	2	2128	2	0.00
31/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2146	2	2146	2	0.00
31/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2163	2	2163	2	0.00
31/12/2020	2044 On 04-November-21			Bond Future	11.59	79.8347	11.5874	79.8347	0.00
31/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9959	10	9959	10	0.00
31/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9996	10	9996	10	0.00
31/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	10033	10	10033	10	0.00
31/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2288	2	2288	2	0.00
31/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2305	2	2305	2	0.00
31/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2321	2	2321	2	0.00
31/12/2020	2046 On 04-February-21			Bond Future	99.81	99.8009	99.8108	99.8009	14,890.00
31/12/2020	2046 On 06-May-21			Bond Future	99.05	99.0436	99.0532	99.0436	0.00
31/12/2020	2046 On 05-August-21			Bond Future	100.15	100.1375	100.1471	100.1375	0.00
31/12/2020	2046 On 04-November-21			Bond Future	99.42	99.4118	99.4213	99.4118	0.00
31/12/2020	2050 On 04-February-21			Bond Future	100.64	100.6350	100.6449	100.6350	11,025.00
31/12/2020	2050 On 06-May-21			Bond Future	101.69	101.6777	101.6875	101.6777	0.00
31/12/2020	2050 On 05-August-21			Bond Future	100.88	100.8709	100.8805	100.8709	0.00
31/12/2020	2050 On 04-November-21			Bond Future	101.97	101.9621	101.9717	101.9621	0.00
31/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	AL37 On 04-February-21			Index Future	790.54	789.7620	790.5360	789.7620	0.00
31/12/2020	AL37 On 06-May-21			Index Future	798.53	797.7520	798.5320	797.7520	0.00
31/12/2020	AL37 On 05-August-21			Index Future	807.06	806.2780	807.0640	806.2780	0.00
31/12/2020	AL37 On 04-November-21			Index Future	815.69	814.9010	815.6940	814.9010	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
31/12/2020	AL7T On 04-February-21			Index Future	870.67	869.6540	870.6700	869.6540	0.00
31/12/2020	AL7T On 06-May-21			Index Future	879.48	878.4530	879.4770	878.4530	0.00
31/12/2020	AL7T On 05-August-21			Index Future	888.87	887.8410	888.8740	887.8410	0.00
31/12/2020	AL7T On 04-November-21			Index Future	898.38	897.3360	898.3790	897.3360	0.00
31/12/2020	ALBI On 04-February-21			Index Future	761.77	761.0550	761.7720	761.0550	231.00
31/12/2020	ALBI On 06-May-21			Index Future	769.48	768.7550	769.4760	768.7550	0.00
31/12/2020	ALBI On 05-August-21			Index Future	777.70	776.9710	777.6980	776.9710	0.00
31/12/2020	ALBI On 04-November-21			Index Future	786.01	785.2800	786.0140	785.2800	0.00
31/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	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
31/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2020	ES33 On 04-February-21			Bond Future	11.40	77.2063	11.3969	77.2063	350.00
31/12/2020	ES33 On 06-May-21			Bond Future	11.65	74.2136	11.6516	74.2136	0.00
31/12/2020	ES33 On 05-August-21			Bond Future	11.91	75.0156	11.9131	75.0156	0.00
31/12/2020	ES33 On 04-November-21			Bond Future	12.19	72.0357	12.1850	72.0357	0.00
31/12/2020	ES42 On 04-February-21			Bond Future	11.90	76.3094	11.8956	76.3094	4,779.00
31/12/2020	ES42 On 06-May-21			Bond Future	12.14	72.8237	12.1423	72.8237	0.00
31/12/2020	ES42 On 05-August-21			Bond Future	12.39	73.6112	12.3895	73.6112	0.00
31/12/2020	ES42 On 04-November-21			Bond Future	12.65	70.1331	12.6481	70.1331	0.00
31/12/2020	GOVI On 04-February-21			GOVI	752.74	752.0390	752.7370	752.0390	960.00
31/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	17870	1	17870	1	0.00
31/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	17970	1	17970	1	0.00
31/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	17770	1	17770	1	0.00
31/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 06-May-21			GOVI	760.35	759.6470	760.3510	759.6470	0.00
31/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	816610	81	816610	81	0.00
31/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	816810	81	816810	81	0.00
31/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	816710	81	816710	81	0.00
31/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 05-August-21			GOVI	768.48	767.7660	768.4750	767.7660	0.00
31/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	493250	49	493250	49	0.00
31/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	493450	49	493450	49	0.00
31/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	493350	49	493350	49	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
31/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 04-November-21			GOVI	776.69	775.9770	776.6930	775.9770	0.00
31/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	482730	48	482730	48	0.00
31/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	482830	48	482830	48	0.00
31/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	482930	48	482930	48	0.00
31/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
31/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
31/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2020	IGOV On 04-February-21			Index Future	269.06	269.4130	269.0640	269.4130	1,090.00
31/12/2020	IGOV On 06-May-21			Index Future	271.85	272.2050	271.8520	272.2050	18.00
31/12/2020	IGOV On 05-August-21			Index Future	274.82	275.1810	274.8220	275.1810	0.00
31/12/2020	IGOV On 04-November-21			Index Future	277.83	278.1890	277.8260	278.1890	0.00
31/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
31/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.35	90.3600	90.3500	90.3600	0.00
31/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.21	89.2300	89.2100	89.2300	0.00
31/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.37	90.4000	90.3700	90.4000	51.00
31/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.69	89.7200	89.6900	89.7200	0.00
31/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.68	89.7300	89.6800	89.7300	0.00
31/12/2020	IS05 On 20-September-22			Interest Rate Swap	92.70	92.7600	92.7000	92.7600	0.00
31/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.05	93.1400	93.0500	93.1400	0.00
31/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.31	85.4200	85.3100	85.4200	0.00
31/12/2020	IS05 On 20-June-23			Interest Rate Swap	90.76	90.8700	90.7600	90.8700	0.00
31/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.31	77.4000	77.3100	77.4000	0.00
31/12/2020	IS10 On 16-March-26			Interest Rate Swap	73.72	73.8100	73.7200	73.8100	0.00
31/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.02	72.1200	72.0200	72.1200	0.00
31/12/2020	IS10 On 21-September-26			Interest Rate Swap	73.96	74.0700	73.9600	74.0700	0.00
31/12/2020	IS10 On 21-December-26			Interest Rate Swap	77.94	78.0500	77.9400	78.0500	0.00
31/12/2020	IS10 On 15-March-27			Interest Rate Swap	76.37	76.4800	76.3700	76.4800	0.00
31/12/2020	IS10 On 21-June-27			Interest Rate Swap	78.43	78.5300	78.4300	78.5300	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
31/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.26	84.3500	84.2600	84.3500	0.00
31/12/2020	IS10 On 20-December-27			Interest Rate Swap	84.64	84.7300	84.6400	84.7300	0.00
31/12/2020	IS10 On 22-March-28			Interest Rate Swap	77.56	77.6400	77.5600	77.6400	0.00
31/12/2020	IS10 On 20-June-28			Interest Rate Swap	85.47	85.5400	85.4700	85.5400	0.00
31/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	3.6350	96.3650	0.00
31/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.41	96.5700	3.4100	96.5700	0.00
31/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.41	96.5850	3.4050	96.5850	0.00
31/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.31	96.6500	3.3100	96.6500	0.00
31/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.31	96.6600	3.3100	96.6600	0.00
31/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.27	96.6950	3.2650	96.6950	0.00
31/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.31	96.6600	3.3100	96.6600	30,000.00
31/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.51	96.4650	3.5050	96.4650	0.00
31/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.51	96.4750	3.5050	96.4750	0.00
31/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.86	96.1000	3.8600	96.1000	0.00
31/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.93	96.0350	3.9250	96.0350	0.00
31/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.42	95.5450	4.4150	95.5450	0.00
31/12/2020	R023 On 04-February-21			Bond Future	4.54	109.6710	4.5369	109.6710	31,397.00
31/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3538	4	3538	4	0.00
31/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3519	3	3519	3	0.00
31/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3558	4	3558	4	0.00
31/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R023 On 06-May-21			Bond Future	4.60	106.8746	4.6018	106.8746	0.00
31/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	5100	5	5100	5	0.00
31/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	5084	5	5084	5	0.00
31/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	5117	5	5117	5	0.00
31/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R023 On 05-August-21			Bond Future	4.65	108.0291	4.6464	108.0291	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
31/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1218	1	1218	1	0.00
31/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1206	1	1206	1	0.00
31/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1193	1	1193	1	0.00
31/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	215	0	215	0	0.00
31/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	212	0	212	0	0.00
31/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	210	0	210	0	0.00
31/12/2020	R023 On 04-November-21			Bond Future	4.72	105.2659	4.7162	105.2659	0.00
31/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	715	1	715	1	0.00
31/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	707	1	707	1	0.00
31/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	699	1	699	1	0.00
31/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	463	0	463	0	0.00
31/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	458	0	458	0	0.00
31/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	453	0	453	0	0.00
31/12/2020	R035 On 04-February-21			Bond Future	10.58	91.4898	10.5786	91.4898	96,421.00
31/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	506	0	506	0	0.00
31/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	641	1	641	1	0.00
31/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	490	0	490	0	0.00
31/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	475	0	475	0	0.00
31/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4173	4	4173	4	0.00
31/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	594	1	594	1	650.00
31/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4123	4	4123	4	0.00
31/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3595	4	3595	4	650.00
31/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	4068	4	4068	4	0.00
31/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4014	4	4014	4	0.00
31/12/2020	R035 On 06-May-21			Bond Future	10.79	87.9425	10.7943	87.9425	0.00
31/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4472	4	4472	4	0.00
31/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4854	5	4854	5	600.00
31/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12484	12	12484	12	0.00
31/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2395	2	2395	2	600.00
31/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3631	3	3631	3	1,650.00
31/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5532	5	5532	5	0.00
31/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9993	10	9993	10	0.00
31/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9949	10	9949	10	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
31/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8506	8	8506	8	0.00
31/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2820	3	2820	3	0.00
31/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1542	1	1542	1	500.00
31/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6499	6	6499	6	0.00
31/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1981	2	1981	2	793.00
31/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10038	10	10038	10	0.00
31/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11844	12	11844	12	0.00
31/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	477	0	477	0	1,650.00
31/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5626	6	5626	6	0.00
31/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	803	1	803	1	0.00
31/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	794	1	794	1	0.00
31/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1868	2	1868	2	1,650.00
31/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	397	0	397	0	600.00
31/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4966	5	4966	5	0.00
31/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4399	4	4399	4	500.00
31/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6488	7	6488	7	0.00
31/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1177	1	1177	1	793.00
31/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2271	2	2271	2	793.00
31/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	784	1	784	1	0.00
31/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3531	4	3531	4	0.00
31/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2863	3	2863	3	500.00
31/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2628	3	2628	3	0.00
31/12/2020	R035 On 05-August-21			Bond Future	11.02	88.8926	11.0170	88.8926	0.00
31/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3737	4	3737	4	0.00
31/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
31/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1855	2	1855	2	100.00
31/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
31/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5692	6	5692	6	0.00
31/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
31/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49046	49	49046	49	0.00
31/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3548	4	3548	4	100.00
31/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	49279	49	49279	49	0.00
31/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	49163	49	49163	49	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
31/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5286	5	5286	5	100.00
31/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8364	8	8364	8	0.00
31/12/2020	R035 On 04-November-21			Bond Future	11.25	85.3600	11.2472	85.3600	0.00
31/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14344	14	14344	14	0.00
31/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2198	2	2198	2	782.00
31/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6521	6	6521	6	0.00
31/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9329	9	9329	9	0.00
31/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9366	9	9366	9	0.00
31/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9402	9	9402	9	0.00
31/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2005	2	2005	2	400.00
31/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3088	3	3088	3	400.00
31/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4344	4	4344	4	0.00
31/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5356	5	5356	5	782.00
31/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8640	9	8640	9	0.00
31/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9186	9	9186	9	0.00
31/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3580	4	3580	4	782.00
31/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6979	7	6979	7	0.00
31/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2191	2	2191	2	0.00
31/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2208	2	2208	2	0.00
31/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2224	2	2224	2	0.00
31/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	775	1	775	1	400.00
31/12/2020	R186 On 04-February-21			Bond Future	6.71	119.4222	6.7116	119.4222	79,435.00
31/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	7435	7	7435	7	0.00
31/12/2020	R186 On 04-February-21	7.30	Call	Bond Future	3208	3	3208	3	0.00
31/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6603	6	6603	6	0.00
31/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	7386	7	7386	7	0.00
31/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	7337	7	7337	7	0.00
31/12/2020	R186 On 04-February-21	7.30	Put	Bond Future	136	0	136	0	0.00
31/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	5	0	5	0	15,177.00
31/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	2	0	2	0	0.00
31/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	2	0	2	0	0.00
31/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	2	0	2	0	0.00
31/12/2020	R186 On 06-May-21			Bond Future	6.87	120.6300	6.8652	120.6300	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
31/12/2020	R186 On 06-May-21	7.30	Call	Bond Future	3251	3	3251	3	0.00
31/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17862	18	17862	18	0.00
31/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17821	18	17821	18	0.00
31/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17780	18	17780	18	0.00
31/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
31/12/2020	R186 On 06-May-21	7.30	Put	Bond Future	1077	1	1077	1	15,177.00
31/12/2020	R186 On 05-August-21			Bond Future	7.02	116.6520	7.0201	116.6520	0.00
31/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7807	8	7807	8	0.00
31/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7768	8	7768	8	0.00
31/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7730	8	7730	8	0.00
31/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	381	0	381	0	0.00
31/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	375	0	375	0	0.00
31/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	369	0	369	0	0.00
31/12/2020	R186 On 04-November-21			Bond Future	7.19	117.8870	7.1858	117.8870	0.00
31/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	5315	5	5315	5	0.00
31/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	5249	5	5249	5	0.00
31/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	5282	5	5282	5	0.00
31/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1190	1	1190	1	0.00
31/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1201	1	1201	1	0.00
31/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1180	1	1180	1	0.00
31/12/2020	R197 On 04-February-21			Bond Future	318.11	318.7148	318.1143	318.7148	2,441.00
31/12/2020	R197 On 06-May-21			Bond Future	321.41	322.0173	321.4097	322.0173	0.00
31/12/2020	R197 On 05-August-21			Bond Future	316.95	317.5617	316.9466	317.5617	0.00
31/12/2020	R197 On 04-November-21			Bond Future	320.38	320.9971	320.3751	320.9971	0.00
31/12/2020	R202 On 04-February-21			Bond Future	218.38	218.3557	218.3765	218.3557	7,883.00
31/12/2020	R202 On 06-May-21			Bond Future	220.64	220.6183	220.6387	220.6183	0.00
31/12/2020	R202 On 05-August-21			Bond Future	218.82	218.7991	218.8191	218.7991	0.00
31/12/2020	R202 On 04-November-21			Bond Future	221.19	221.1659	221.1861	221.1659	0.00
31/12/2020	R209 On 04-February-21			Bond Future	10.38	70.9563	10.3810	70.9563	26,103.00
31/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	888	1	888	1	0.00
31/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	867	1	867	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
31/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	910	1	910	1	0.00
31/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2444	3	2444	3	0.00
31/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2521	3	2521	3	0.00
31/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2482	3	2482	3	0.00
31/12/2020	R209 On 06-May-21			Bond Future	10.57	68.5348	10.5699	68.5348	5,250.00
31/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3349	3	3349	3	0.00
31/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6804	7	6804	7	0.00
31/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9197	9	9197	9	0.00
31/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2416	2	2416	2	5,325.00
31/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5513	5	5513	5	0.00
31/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1362	1	1362	1	6,250.00
31/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4622	4	4622	4	0.00
31/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1845	2	1845	2	0.00
31/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9236	9	9236	9	0.00
31/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9159	9	9159	9	0.00
31/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9120	9	9120	9	0.00
31/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	670	1	670	1	0.00
31/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	662	1	662	1	0.00
31/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	646	1	646	1	9,150.00
31/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2259	2	2259	2	3,500.00
31/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5168	5	5168	5	0.00
31/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6217	6	6217	6	0.00
31/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1831	2	1831	2	9,150.00
31/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	654	1	654	1	0.00
31/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1339	1	1339	1	3,750.00
31/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4253	4	4253	4	0.00
31/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3179	3	3179	3	6,250.00
31/12/2020	R209 On 05-August-21			Bond Future	10.76	69.2756	10.7605	69.2756	0.00
31/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7422	7	7422	7	0.00
31/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7390	7	7390	7	0.00
31/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7455	7	7455	7	0.00
31/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	2031	2	2031	2	0.00
31/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2063	2	2063	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
31/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2047	2	2047	2	0.00
31/12/2020	R209 On 04-November-21			Bond Future	10.96	66.8693	10.9564	66.8693	1,000.00
31/12/2020	R209 On 04-November-21	9.50	Call	Bond Future	1403	1	1403	1	2,000.00
31/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8221	8	8221	8	0.00
31/12/2020	R209 On 04-November-21	10.50	Call	Bond Future	3229	3	3229	3	0.00
31/12/2020	R209 On 04-November-21	12.00	Call	Bond Future	7663	7	7663	7	0.00
31/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8252	8	8252	8	0.00
31/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8189	8	8189	8	0.00
31/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2100	2	2100	2	0.00
31/12/2020	R209 On 04-November-21	12.00	Put	Bond Future	2403	2	2403	2	2,000.00
31/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2115	2	2115	2	0.00
31/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2130	2	2130	2	0.00
31/12/2020	R209 On 04-November-21	10.50	Put	Bond Future	5736	6	5736	6	2,000.00
31/12/2020	R209 On 04-November-21	9.50	Put	Bond Future	9892	10	9892	10	0.00
31/12/2020	R210 On 04-February-21			Bond Future	192.76	193.3706	192.7643	193.3706	1,213.00
31/12/2020	R210 On 06-May-21			Bond Future	192.05	192.6584	192.0453	192.6584	0.00
31/12/2020	R210 On 05-August-21			Bond Future	194.17	194.7864	194.1660	194.7864	0.00
31/12/2020	R210 On 04-November-21			Bond Future	193.52	194.1510	193.5238	194.1510	0.00
31/12/2020	R212 On 04-February-21			Bond Future	169.94	170.0651	169.9401	170.0651	5,730.00
31/12/2020	R212 On 06-May-21			Bond Future	171.70	171.8275	171.7007	171.8275	0.00
31/12/2020	R212 On 05-August-21			Bond Future	171.26	171.3907	171.2620	171.3907	0.00
31/12/2020	R212 On 04-November-21			Bond Future	173.11	173.2447	173.1146	173.2447	0.00
31/12/2020	R213 On 04-February-21			Bond Future	9.24	88.5102	9.2433	88.5102	8,858.00
31/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1967	2	1967	2	0.00
31/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1932	2	1932	2	0.00
31/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1897	2	1897	2	0.00
31/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1047	1	1047	1	0.00
31/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1024	1	1024	1	0.00
31/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1002	1	1002	1	0.00
31/12/2020	R213 On 06-May-21			Bond Future	9.43	85.8777	9.4323	85.8777	0.00
31/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12714	13	12714	13	0.00
31/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12670	13	12670	13	0.00
31/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12758	13	12758	13	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
31/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	128	0	128	0	0.00
31/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	133	0	133	0	0.00
31/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	130	0	130	0	0.00
31/12/2020	R213 On 05-August-21			Bond Future	9.63	86.8055	9.6266	86.8055	0.00
31/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7537	7	7537	7	0.00
31/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	5194	5	5194	5	0.00
31/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7826	8	7826	8	0.00
31/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2841	3	2841	3	200.00
31/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7789	8	7789	8	0.00
31/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7753	8	7753	8	0.00
31/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1421	1	1421	1	0.00
31/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1408	1	1408	1	0.00
31/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2435	2	2435	2	200.00
31/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4434	4	4434	4	0.00
31/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1395	1	1395	1	0.00
31/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1503	2	1503	2	200.00
31/12/2020	R213 On 04-November-21			Bond Future	9.83	84.1957	9.8301	84.1957	0.00
31/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	8079	8	8079	8	0.00
31/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	8044	8	8044	8	0.00
31/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	8113	8	8113	8	0.00
31/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1672	2	1672	2	0.00
31/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1658	2	1658	2	0.00
31/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1644	2	1644	2	0.00
31/12/2020	R214 On 04-February-21			Bond Future	10.76	68.0970	10.7568	68.0970	15,327.00
31/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	640	1	640	1	0.00
31/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	624	1	624	1	0.00
31/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	657	1	657	1	0.00
31/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3233	3	3233	3	0.00
31/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3324	3	3324	3	0.00
31/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3278	3	3278	3	0.00
31/12/2020	R214 On 06-May-21			Bond Future	10.94	65.5100	10.9413	65.5100	0.00
31/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7981	8	7981	8	0.00
31/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7945	8	7945	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
31/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7909	8	7909	8	0.00
31/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1093	1	1093	1	0.00
31/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1081	1	1081	1	0.00
31/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1070	1	1070	1	0.00
31/12/2020	R214 On 05-August-21			Bond Future	11.13	66.2178	11.1303	66.2178	0.00
31/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	7005	7	7005	7	0.00
31/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7040	7	7040	7	0.00
31/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6970	7	6970	7	0.00
31/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2350	2	2350	2	0.00
31/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2378	2	2378	2	0.00
31/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2364	2	2364	2	0.00
31/12/2020	R214 On 04-November-21			Bond Future	11.32	63.6422	11.3239	63.6422	0.00
31/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8136	8	8136	8	0.00
31/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8106	8	8106	8	0.00
31/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8076	8	8076	8	0.00
31/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2397	2	2397	2	0.00
31/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2365	2	2365	2	0.00
31/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2381	2	2381	2	0.00
31/12/2020	R248 On 04-February-21			Bond Future	10.87	85.4350	10.8737	85.4350	116,103.00
31/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	725	1	725	1	0.00
31/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1636	2	1636	2	2,140.00
31/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	55	0	55	0	2,140.00
31/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4866	5	4866	5	0.00
31/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	704	1	704	1	0.00
31/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	683	1	683	1	0.00
31/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1468	1	1468	1	0.00
31/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3789	4	3789	4	0.00
31/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3732	4	3732	4	0.00
31/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2376	2	2376	2	0.00
31/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	531	1	531	1	0.00
31/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	8564	9	8564	9	0.00
31/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3676	4	3676	4	0.00
31/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2174	2	2174	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
31/12/2020	R248 On 06-May-21			Bond Future	11.06	81.8894	11.0630	81.8894	0.00
31/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9426	9	9426	9	0.00
31/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9381	9	9381	9	0.00
31/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9471	9	9471	9	0.00
31/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1175	1	1175	1	0.00
31/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1202	1	1202	1	0.00
31/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1188	1	1188	1	0.00
31/12/2020	R248 On 05-August-21			Bond Future	11.26	82.7743	11.2577	82.7743	0.00
31/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	9879	10	9879	10	0.00
31/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9839	10	9839	10	0.00
31/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	9919	10	9919	10	0.00
31/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2097	2	2097	2	0.00
31/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2080	2	2080	2	0.00
31/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2063	2	2063	2	0.00
31/12/2020	R248 On 04-November-21			Bond Future	11.46	79.2398	11.4574	79.2398	0.00
31/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10394	10	10394	10	0.00
31/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10432	10	10432	10	0.00
31/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10470	10	10470	10	0.00
31/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2135	2	2135	2	0.00
31/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2151	2	2151	2	0.00
31/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2167	2	2167	2	0.00