



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 WEEKLY STATISTICS REPORT

FROM: 24/11/2020 TO: 24/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	2025 On 04-February-21			Bond Future	146.37	146.3689	146.3730	146.3689	3,526.00
24/11/2020	2025 On 06-May-21			Bond Future	147.94	147.9441	147.9379	147.9441	0.00
24/11/2020	2025 On 05-August-21			Bond Future	148.05	148.0486	148.0549	148.0486	0.00
24/11/2020	2025 On 04-November-21			Bond Future	149.68	149.6707	149.6826	149.6707	0.00
24/11/2020	2029 On 04-February-21			Bond Future	102.48	102.5550	102.4845	102.5550	2,232.00
24/11/2020	2029 On 06-May-21			Bond Future	102.44	102.5210	102.4427	102.5210	0.00
24/11/2020	2029 On 05-August-21			Bond Future	103.58	103.6525	103.5820	103.6525	0.00
24/11/2020	2029 On 04-November-21			Bond Future	103.57	103.6397	103.5723	103.6397	0.00
24/11/2020	2030 On 04-February-21			Bond Future	9.03	93.9001	93.9434	93.9001	110,485.00
24/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2461	2	2	2	0.00
24/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2911	3	3	3	0.00
24/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3096	3	3	3	0.00
24/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	399	0	0	0	1,600.00
24/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1554	2	2	2	800.00
24/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6783	7	7	7	0.00
24/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	600	1	1	1	1,000.00
24/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2428	2	2	2	0.00
24/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2395	2	2	2	0.00
24/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2561	3	3	3	1,600.00
24/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2299	2	2	2	1,000.00
24/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	587	1	1	1	800.00
24/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4597	5	5	5	0.00
24/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1785	2	2	2	0.00
24/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1709	2	2	2	0.00
24/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5398	5	5	5	0.00
24/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1587	2	2	2	0.00
24/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1684	2	2	2	0.00
24/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2557	3	3	3	0.00
24/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	297	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4549	5	5	5	0.00
24/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1267	1	1	1	2,000.00
24/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1366	1	1	1	2,000.00
24/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1659	2	2	2	0.00
24/11/2020	2030 On 06-May-21			Bond Future	9.23	94.8885	94.9256	94.8885	0.00
24/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1732	2	2	2	300.00
24/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2865	3	3	3	0.00
24/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8574	9	9	9	0.00
24/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12813	13	13	13	0.00
24/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3010	3	3	3	300.00
24/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	541	1	1	1	700.00
24/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5721	6	6	6	0.00
24/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2668	3	3	3	0.00
24/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5250	5	5	5	0.00
24/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12725	13	13	13	0.00
24/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9472	9	9	9	0.00
24/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12769	13	13	13	0.00
24/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	129	0	0	0	0.00
24/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	418	0	0	0	300.00
24/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2786	3	3	3	0.00
24/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	132	0	0	0	0.00
24/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1307	1	1	1	0.00
24/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3120	3	3	3	0.00
24/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	127	0	0	0	0.00
24/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	562	1	1	1	0.00
24/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2922	3	3	3	700.00
24/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7992	8	8	8	0.00
24/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1473	1	1	1	700.00
24/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4368	4	4	4	0.00
24/11/2020	2030 On 05-August-21			Bond Future	9.44	91.9079	91.9534	91.9079	0.00
24/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2079	2	2	2	600.00
24/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6667	7	7	7	0.00
24/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13294	13	13	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
24/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3334	3	3	3	600.00
24/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6590	7	7	7	0.00
24/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6628	7	7	7	0.00
24/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1508	2	2	2	0.00
24/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1520	2	2	2	0.00
24/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	216	0	0	0	600.00
24/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1496	2	1	2	0.00
24/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3290	3	3	3	0.00
24/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4801	5	5	5	0.00
24/11/2020	2030 On 04-November-21			Bond Future	9.65	92.8944	92.9440	92.8944	0.00
24/11/2020	2030 On 04-November-21	8.77	Call	Bond Future	1675	2	2	2	300.00
24/11/2020	2030 On 04-November-21	11.44	Call	Bond Future	9743	10	10	10	0.00
24/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6708	7	7	7	0.00
24/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6780	7	7	7	0.00
24/11/2020	2030 On 04-November-21	8.27	Call	Bond Future	1008	1	1	1	300.00
24/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6744	7	7	7	0.00
24/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1930	2	2	2	0.00
24/11/2020	2030 On 04-November-21	8.77	Put	Bond Future	6459	6	6	6	0.00
24/11/2020	2030 On 04-November-21	11.44	Put	Bond Future	940	1	1	1	300.00
24/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1943	2	2	2	0.00
24/11/2020	2030 On 04-November-21	8.27	Put	Bond Future	8651	9	9	9	0.00
24/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1917	2	2	2	0.00
24/11/2020	2032 On 04-February-21			Bond Future	10.04	91.1125	91.1274	91.1125	118,214.00
24/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1216	1	1	1	0.00
24/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	190	0	0	0	800.00
24/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1195	1	1	1	0.00
24/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	633	1	1	1	800.00
24/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5369	5	5	5	0.00
24/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1238	1	1	1	0.00
24/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	3780	4	4	4	0.00
24/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5356	5	5	5	0.00
24/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	805	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	3863	4	4	4	0.00
24/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8250	8	8	8	0.00
24/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	3821	4	4	4	0.00
24/11/2020	2032 On 06-May-21			Bond Future	10.26	87.9264	87.9352	87.9264	0.00
24/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3576	4	4	4	736.00
24/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10560	11	11	11	0.00
24/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10517	11	11	11	0.00
24/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12565	13	13	13	0.00
24/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10603	11	11	11	0.00
24/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	508	1	1	1	0.00
24/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	521	1	1	1	0.00
24/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	514	1	1	1	0.00
24/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	278	0	0	0	736.00
24/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3136	3	3	3	0.00
24/11/2020	2032 On 05-August-21			Bond Future	10.48	88.8761	88.8926	88.8761	0.00
24/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6851	7	7	7	0.00
24/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6889	7	7	7	0.00
24/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6928	7	7	7	0.00
24/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2034	2	2	2	0.00
24/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2048	2	2	2	0.00
24/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2062	2	2	2	0.00
24/11/2020	2032 On 04-November-21			Bond Future	10.71	85.6853	85.7052	85.6853	0.00
24/11/2020	2032 On 04-November-21	9.33	Call	Bond Future	1338	1	1	1	700.00
24/11/2020	2032 On 04-November-21	12.81	Call	Bond Future	11580	12	12	12	0.00
24/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7635	8	8	8	0.00
24/11/2020	2032 On 04-November-21	9.83	Call	Bond Future	2115	2	2	2	700.00
24/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7561	8	8	8	0.00
24/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7598	8	8	8	0.00
24/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2327	2	2	2	0.00
24/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2354	2	2	2	0.00
24/11/2020	2032 On 04-November-21	9.33	Put	Bond Future	9436	9	9	9	0.00
24/11/2020	2032 On 04-November-21	12.81	Put	Bond Future	960	1	1	1	700.00
24/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2341	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2032 On 04-November-21	9.83	Put	Bond Future	7157	7	7	7	0.00
24/11/2020	2033 On 04-February-21			Bond Future	96.16	96.1545	96.1622	96.1545	7,616.00
24/11/2020	2033 On 06-May-21			Bond Future	95.98	95.9755	95.9767	95.9755	0.00
24/11/2020	2033 On 05-August-21			Bond Future	97.04	97.0346	97.0440	97.0346	0.00
24/11/2020	2033 On 04-November-21			Bond Future	96.89	96.8753	96.8883	96.8753	0.00
24/11/2020	2037 On 04-February-21			Bond Future	10.98	81.6144	81.7293	81.6144	129,149.00
24/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	873	1	1	1	0.00
24/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6739	7	7	7	300.00
24/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	208	0	0	0	72.00
24/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1248	1	1	1	240.00
24/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	855	1	1	1	0.00
24/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	838	1	1	1	0.00
24/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15075	15	15	15	0.00
24/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2212	2	2	2	0.00
24/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	982	1	1	1	0.00
24/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6409	6	6	6	0.00
24/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5150	5	5	5	72.00
24/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3035	3	3	3	72.00
24/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	25	0	0	0	300.00
24/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5560	6	6	6	0.00
24/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5508	6	6	6	0.00
24/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9413	10	9	10	0.00
24/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	822	1	1	1	240.00
24/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4526	5	5	5	0.00
24/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5456	6	5	6	0.00
24/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	752	1	1	1	0.00
24/11/2020	2037 On 06-May-21			Bond Future	11.20	82.4737	82.5839	82.4737	0.00
24/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8558	8	9	8	0.00
24/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8478	8	8	8	0.00
24/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8518	8	9	8	0.00
24/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1367	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1394	1	1	1	0.00
24/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1381	1	1	1	0.00
24/11/2020	2037 On 05-August-21			Bond Future	11.43	79.1088	79.2273	79.1088	0.00
24/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7310	7	7	7	0.00
24/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7388	7	7	7	0.00
24/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7349	7	7	7	0.00
24/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2512	3	3	3	0.00
24/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2528	3	3	3	0.00
24/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2497	3	2	3	0.00
24/11/2020	2037 On 04-November-21			Bond Future	11.65	79.9581	80.0809	79.9581	0.00
24/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8884	9	9	9	0.00
24/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8918	9	9	9	0.00
24/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8952	9	9	9	0.00
24/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2521	3	3	3	0.00
24/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2504	3	3	3	0.00
24/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2538	3	3	3	0.00
24/11/2020	2038 On 04-February-21			Bond Future	106.54	106.2461	106.5405	106.2461	9,468.00
24/11/2020	2038 On 06-May-21			Bond Future	107.68	107.3896	107.6797	107.3896	0.00
24/11/2020	2038 On 05-August-21			Bond Future	107.16	106.8558	107.1581	106.8558	0.00
24/11/2020	2038 On 04-November-21			Bond Future	108.34	108.0267	108.3364	108.0267	0.00
24/11/2020	2040 On 04-February-21			Bond Future	11.12	83.4075	83.5992	83.4075	76,509.00
24/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	817	1	1	1	0.00
24/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	800	1	1	1	0.00
24/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	555	1	1	1	500.00
24/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4497	4	4	4	0.00
24/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	381	0	0	0	800.00
24/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	5270	5	5	5	0.00
24/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	83	0	0	0	500.00
24/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	835	1	1	1	0.00
24/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	105	0	0	0	800.00
24/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8022	8	8	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	5810	6	6	6	0.00
24/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12428	13	12	13	0.00
24/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11779	12	12	12	0.00
24/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1229	1	1	1	800.00
24/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1532	2	2	2	500.00
24/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	5923	6	6	6	0.00
24/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	6885	7	7	7	0.00
24/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	5866	6	6	6	0.00
24/11/2020	2040 On 06-May-21			Bond Future	11.33	84.2858	84.4735	84.2858	0.00
24/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12487	12	12	12	0.00
24/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	8343	8	8	8	0.00
24/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8388	8	8	8	0.00
24/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2440	2	2	2	300.00
24/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4857	5	5	5	300.00
24/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8432	8	8	8	0.00
24/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1645	2	2	2	0.00
24/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3265	3	3	3	0.00
24/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	5871	6	6	6	0.00
24/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1658	2	2	2	0.00
24/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1670	2	2	2	0.00
24/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	624	1	1	1	300.00
24/11/2020	2040 On 05-August-21			Bond Future	11.56	80.6901	80.8871	80.6901	0.00
24/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4577	4	5	4	900.00
24/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17343	17	17	17	0.00
24/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8076	8	8	8	0.00
24/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3055	3	3	3	900.00
24/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8035	8	8	8	0.00
24/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7994	8	8	8	0.00
24/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2489	3	2	3	0.00
24/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6423	7	6	7	0.00
24/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2521	3	3	3	0.00
24/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	331	0	0	0	900.00
24/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2505	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4649	5	5	5	0.00
24/11/2020	2040 On 04-November-21			Bond Future	11.78	81.5565	81.7587	81.5565	0.00
24/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9231	9	9	9	0.00
24/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9191	9	9	9	0.00
24/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9151	9	9	9	0.00
24/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2746	3	3	3	0.00
24/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2732	3	3	3	0.00
24/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2718	3	3	3	0.00
24/11/2020	2044 On 04-February-21			Bond Future	11.23	79.8332	79.9543	79.8332	44,161.00
24/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	589	1	1	1	0.00
24/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	577	1	1	1	0.00
24/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	508	0	1	0	0.00
24/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	104	0	0	0	265.00
24/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	601	1	1	1	0.00
24/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	286	0	0	0	0.00
24/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1517	1	2	1	0.00
24/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	6898	7	7	7	0.00
24/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9049	9	9	9	0.00
24/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	6833	7	7	7	0.00
24/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7293	7	7	7	265.00
24/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12021	12	12	12	0.00
24/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4199	4	4	4	265.00
24/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	6768	7	7	7	0.00
24/11/2020	2044 On 06-May-21			Bond Future	11.43	80.6738	80.7904	80.6738	0.00
24/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7954	8	8	8	0.00
24/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1856	2	2	2	3,100.00
24/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3693	4	4	4	3,100.00
24/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5669	6	6	6	0.00
24/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2907	3	3	3	0.00
24/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3860	4	4	4	0.00
24/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	5248	5	5	5	0.00
24/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8172	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7911	8	8	8	0.00
24/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7867	8	8	8	0.00
24/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1766	2	2	2	0.00
24/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1753	2	2	2	0.00
24/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1673	2	2	2	3,100.00
24/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	2969	3	3	3	3,100.00
24/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4082	4	4	4	3,100.00
24/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2708	3	3	3	0.00
24/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4247	4	4	4	0.00
24/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1739	2	2	2	0.00
24/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5152	5	5	5	3,100.00
24/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	6936	7	7	7	0.00
24/11/2020	2044 On 05-August-21			Bond Future	11.65	77.1643	77.2891	77.1643	0.00
24/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8018	8	8	8	0.00
24/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8058	8	8	8	0.00
24/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8098	8	8	8	0.00
24/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2414	2	2	2	0.00
24/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2429	2	2	2	0.00
24/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2445	2	2	2	0.00
24/11/2020	2044 On 04-November-21			Bond Future	11.87	77.9929	78.1219	77.9929	0.00
24/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8815	9	9	9	0.00
24/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8854	9	9	9	0.00
24/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8892	9	9	9	0.00
24/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	2913	3	3	3	0.00
24/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	2928	3	3	3	0.00
24/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	2943	3	3	3	0.00
24/11/2020	2046 On 04-February-21			Bond Future	95.43	95.4195	95.4274	95.4195	14,771.00
24/11/2020	2046 On 06-May-21			Bond Future	94.66	94.6589	94.6604	94.6589	0.00
24/11/2020	2046 On 05-August-21			Bond Future	95.71	95.7038	95.7132	95.7038	0.00
24/11/2020	2046 On 04-November-21			Bond Future	94.96	94.9479	94.9610	94.9479	0.00
24/11/2020	2050 On 04-February-21			Bond Future	95.46	95.4529	95.4610	95.4529	11,021.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	2050 On 06-May-21			Bond Future	96.48	96.4800	96.4816	96.4800	0.00
24/11/2020	2050 On 05-August-21			Bond Future	95.63	95.6201	95.6297	95.6201	0.00
24/11/2020	2050 On 04-November-21			Bond Future	96.68	96.6680	96.6812	96.6680	0.00
24/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	AL37 On 04-February-21			Index Future	777.67	776.5680	777.6680	776.5680	0.00
24/11/2020	AL37 On 06-May-21			Index Future	785.78	784.7260	785.7830	784.7260	0.00
24/11/2020	AL37 On 05-August-21			Index Future	794.24	793.1040	794.2380	793.1040	0.00
24/11/2020	AL37 On 04-November-21			Index Future	802.87	801.6960	802.8710	801.6960	0.00
24/11/2020	AL7T On 04-February-21			Index Future	857.02	856.6550	857.0240	856.6550	0.00
24/11/2020	AL7T On 06-May-21			Index Future	865.97	865.6540	865.9680	865.6540	0.00
24/11/2020	AL7T On 05-August-21			Index Future	875.29	874.8960	875.2850	874.8960	0.00
24/11/2020	AL7T On 04-November-21			Index Future	884.80	884.3730	884.8000	884.3730	0.00
24/11/2020	ALBI On 04-February-21			Index Future	751.24	750.3210	751.2420	750.3210	230.00
24/11/2020	ALBI On 06-May-21			Index Future	759.08	758.2030	759.0820	758.2030	0.00
24/11/2020	ALBI On 05-August-21			Index Future	767.25	766.2980	767.2490	766.2980	0.00
24/11/2020	ALBI On 04-November-21			Index Future	775.59	774.5990	775.5890	774.5990	0.00
24/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C035 On 28-February-35			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
24/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C303 On 28-February-33			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
24/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2020	ES33 On 04-February-21			Bond Future	11.50	76.6248	76.7498	76.6248	350.00
24/11/2020	ES33 On 06-May-21			Bond Future	11.76	73.6564	73.7775	73.6564	0.00
24/11/2020	ES33 On 05-August-21			Bond Future	12.02	74.4519	74.5807	74.4519	0.00
24/11/2020	ES33 On 04-November-21			Bond Future	12.29	71.4764	71.6094	71.4764	0.00
24/11/2020	ES42 On 04-February-21			Bond Future	12.10	75.0371	75.1738	75.0371	4,779.00
24/11/2020	ES42 On 06-May-21			Bond Future	12.35	71.5684	71.7013	71.5684	0.00
24/11/2020	ES42 On 05-August-21			Bond Future	12.61	72.3417	72.4824	72.3417	0.00
24/11/2020	ES42 On 04-November-21			Bond Future	12.88	68.8604	69.0053	68.8604	0.00
24/11/2020	GOVI On 04-February-21			GOVI	741.73	740.8630	741.7280	740.8630	969.00
24/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	92320	10	9	10	0.00
24/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	92120	10	9	10	0.00
24/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	92220	10	9	10	0.00
24/11/2020	GOVI On 06-May-21			GOVI	749.47	748.6460	749.4690	748.6460	0.00
24/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	707790	70	71	70	0.00
24/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	707890	70	71	70	0.00
24/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	707990	70	71	70	0.00
24/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 05-August-21			GOVI	757.53	756.6390	757.5330	756.6390	0.00
24/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	383830	37	38	37	0.00
24/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	383930	37	38	37	0.00
24/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	384030	38	38	38	0.00
24/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 04-November-21			GOVI	765.77	764.8350	765.7670	764.8350	0.00
24/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	373470	36	37	36	0.00
24/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	373670	36	37	36	0.00
24/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	373570	36	37	36	0.00
24/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2020	IGOV On 04-February-21			Index Future	263.50	263.4330	263.4960	263.4330	1,090.00
24/11/2020	IGOV On 06-May-21			Index Future	266.31	266.2650	266.3100	266.2650	21.00
24/11/2020	IGOV On 05-August-21			Index Future	269.24	269.1710	269.2400	269.1710	0.00
24/11/2020	IGOV On 04-November-21			Index Future	272.23	272.1500	272.2290	272.1500	0.00
24/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
24/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.18	92.1800	92.1800	92.1800	0.00
24/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.30	90.3100	90.3000	90.3100	0.00
24/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.19	89.2100	89.1900	89.2100	0.00
24/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.39	90.4200	90.3900	90.4200	51.00
24/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.75	89.7900	89.7500	89.7900	0.00
24/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.79	89.8400	89.7900	89.8400	0.00
24/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.86	92.9200	92.8600	92.9200	0.00
24/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.30	93.3700	93.3000	93.3700	0.00
24/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.64	85.7300	85.6400	85.7300	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
24/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.16	91.2400	91.1600	91.2400	0.00
24/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.52	78.7100	78.5200	78.7100	0.00
24/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.01	75.2000	75.0100	75.2000	0.00
24/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.39	73.5800	73.3900	73.5800	0.00
24/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.41	75.6000	75.4100	75.6000	0.00
24/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.43	79.6200	79.4300	79.6200	0.00
24/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.92	78.1000	77.9200	78.1000	0.00
24/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.01	80.1800	80.0100	80.1800	0.00
24/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.85	86.0200	85.8500	86.0200	0.00
24/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.28	86.4500	86.2800	86.4500	0.00
24/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.31	79.5000	79.3100	79.5000	0.00
24/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.26	87.4500	87.2600	87.4500	0.00
24/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.41	96.6250	96.5950	96.6250	30,010.00
24/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.44	96.6050	96.5650	96.6050	0.00
24/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.37	96.6400	96.6300	96.6400	0.00
24/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.37	96.6350	96.6350	96.6350	0.00
24/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.38	96.6300	96.6200	96.6300	0.00
24/11/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.41	96.6200	96.5900	96.6200	0.00
24/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.40	96.6000	96.6000	96.6000	0.00
24/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.50	96.5150	96.5050	96.5150	30,000.00
24/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.65	96.3600	96.3500	96.3600	0.00
24/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.81	96.2000	96.1900	96.2000	0.00
24/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.10	95.9350	95.9050	95.9350	0.00
24/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.26	95.7650	95.7450	95.7650	0.00
24/11/2020	R023 On 04-February-21			Bond Future	4.17	110.3370	110.4286	110.3370	31,128.00
24/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4273	4	4	4	0.00
24/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4253	4	4	4	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
24/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4292	4	4	4	0.00
24/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
24/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
24/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
24/11/2020	R023 On 06-May-21			Bond Future	4.17	107.5908	107.6758	107.5908	0.00
24/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5878	6	6	6	0.00
24/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5862	6	6	6	0.00
24/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5895	6	6	6	0.00
24/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
24/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
24/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
24/11/2020	R023 On 05-August-21			Bond Future	4.13	108.7524	108.8475	108.7524	0.00
24/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1877	2	2	2	0.00
24/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1863	2	2	2	0.00
24/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1850	2	2	2	0.00
24/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	76	0	0	0	0.00
24/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	74	0	0	0	0.00
24/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	73	0	0	0	0.00
24/11/2020	R023 On 04-November-21			Bond Future	4.08	106.0121	106.1123	106.0121	0.00
24/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1253	1	1	1	0.00
24/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1243	1	1	1	0.00
24/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1232	1	1	1	0.00
24/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	172	0	0	0	0.00
24/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	170	0	0	0	0.00
24/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	168	0	0	0	0.00
24/11/2020	R035 On 04-February-21			Bond Future	10.75	90.3431	90.4930	90.3431	97,120.00
24/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	820	1	1	1	0.00
24/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	964	1	1	1	0.00
24/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	803	1	1	1	0.00
24/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	786	1	1	1	0.00
24/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	4015	4	4	4	0.00
24/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1582	2	2	2	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
24/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5580	6	6	6	0.00
24/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5065	5	5	5	650.00
24/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5527	6	6	6	0.00
24/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5474	6	5	6	0.00
24/11/2020	R035 On 06-May-21			Bond Future	10.97	86.8197	86.9649	86.8197	0.00
24/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4338	4	4	4	600.00
24/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11565	11	12	11	0.00
24/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2124	2	2	2	600.00
24/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3242	3	3	3	1,650.00
24/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4947	5	5	5	0.00
24/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9195	9	9	9	0.00
24/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9153	9	9	9	0.00
24/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7798	8	8	8	0.00
24/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5836	6	6	6	0.00
24/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1757	2	2	2	793.00
24/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9237	9	9	9	0.00
24/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10953	11	11	11	0.00
24/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	714	1	1	1	1,650.00
24/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6530	7	7	7	0.00
24/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1136	1	1	1	0.00
24/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1124	1	1	1	0.00
24/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2333	2	2	2	1,650.00
24/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	607	1	1	1	600.00
24/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	5823	6	6	6	0.00
24/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1597	2	2	2	793.00
24/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2815	3	3	3	793.00
24/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1112	1	1	1	0.00
24/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4270	4	4	4	0.00
24/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3240	3	3	3	0.00
24/11/2020	R035 On 05-August-21			Bond Future	11.20	87.7573	87.9116	87.7573	0.00
24/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
24/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
24/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50179	50	50	50	0.00
24/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50296	50	50	50	0.00
24/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50413	51	50	51	0.00
24/11/2020	R035 On 04-November-21			Bond Future	11.44	84.2248	84.3840	84.2248	0.00
24/11/2020	R035 On 04-November-21	13.82	Call	Bond Future	13405	13	13	13	0.00
24/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1888	2	2	2	782.00
24/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5824	6	6	6	0.00
24/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8593	8	9	8	0.00
24/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8628	9	9	9	0.00
24/11/2020	R035 On 04-November-21	10.62	Call	Bond Future	2626	3	3	3	400.00
24/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3795	4	4	4	0.00
24/11/2020	R035 On 04-November-21	10.12	Call	Bond Future	1717	2	2	2	400.00
24/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8662	9	9	9	0.00
24/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2581	3	3	3	0.00
24/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4014	4	4	4	782.00
24/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	5937	6	6	6	782.00
24/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9460	10	9	10	0.00
24/11/2020	R035 On 04-November-21	10.12	Put	Bond Future	10028	10	10	10	0.00
24/11/2020	R035 On 04-November-21	10.62	Put	Bond Future	7646	8	8	8	0.00
24/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2599	3	3	3	0.00
24/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2618	3	3	3	0.00
24/11/2020	R035 On 04-November-21	13.82	Put	Bond Future	966	1	1	1	400.00
24/11/2020	R186 On 04-February-21			Bond Future	7.09	117.3619	117.5355	117.3619	78,603.00
24/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5589	5	6	5	0.00
24/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4844	5	5	5	0.00
24/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5545	5	6	5	0.00
24/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5500	5	6	5	0.00
24/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	251	0	0	0	15,177.00
24/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	160	0	0	0	0.00
24/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	169	0	0	0	0.00
24/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	164	0	0	0	0.00
24/11/2020	R186 On 06-May-21			Bond Future	7.26	118.5964	118.7635	118.5964	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
24/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15879	16	16	16	0.00
24/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15838	16	16	16	0.00
24/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15797	16	16	16	0.00
24/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	0	0	0.00
24/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	0	0	0.00
24/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	0	0	0.00
24/11/2020	R186 On 05-August-21			Bond Future	7.44	114.5957	114.7747	114.5957	0.00
24/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6140	6	6	6	0.00
24/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6105	6	6	6	0.00
24/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6070	6	6	6	0.00
24/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	717	1	1	1	0.00
24/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	708	1	1	1	0.00
24/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	699	1	1	1	0.00
24/11/2020	R186 On 04-November-21			Bond Future	7.63	115.8255	116.0107	115.8255	0.00
24/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3905	4	4	4	0.00
24/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3848	4	4	4	0.00
24/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3876	4	4	4	0.00
24/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1782	2	2	2	0.00
24/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1797	2	2	2	0.00
24/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1767	2	2	2	0.00
24/11/2020	R197 On 04-February-21			Bond Future	316.20	315.9298	316.1976	315.9298	2,460.00
24/11/2020	R197 On 06-May-21			Bond Future	319.58	319.3291	319.5775	319.3291	0.00
24/11/2020	R197 On 05-August-21			Bond Future	315.14	314.8617	315.1394	314.8617	0.00
24/11/2020	R197 On 04-November-21			Bond Future	318.60	318.3120	318.6045	318.3120	0.00
24/11/2020	R202 On 04-February-21			Bond Future	212.71	213.0127	212.7077	213.0127	7,827.00
24/11/2020	R202 On 06-May-21			Bond Future	214.98	215.3045	214.9814	215.3045	0.00
24/11/2020	R202 On 05-August-21			Bond Future	213.13	213.4358	213.1269	213.4358	0.00
24/11/2020	R202 On 04-November-21			Bond Future	215.47	215.7744	215.4703	215.7744	0.00
24/11/2020	R209 On 04-February-21			Bond Future	10.44	70.5625	70.6930	70.5625	26,668.00
24/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1487	1	1	1	0.00
24/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1464	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1509	1	2	1	0.00
24/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3407	4	3	4	0.00
24/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3481	4	3	4	0.00
24/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3444	4	3	4	0.00
24/11/2020	R209 On 06-May-21			Bond Future	10.63	68.1650	68.2920	68.1650	2,850.00
24/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8985	9	9	9	0.00
24/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2348	2	2	2	5,325.00
24/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5325	5	5	5	0.00
24/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4468	4	4	4	0.00
24/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1795	2	2	2	1,500.00
24/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9022	9	9	9	0.00
24/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8947	9	9	9	0.00
24/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8910	9	9	9	0.00
24/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	803	1	1	1	0.00
24/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	794	1	1	1	0.00
24/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	777	1	1	1	9,150.00
24/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2449	3	2	3	3,500.00
24/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5462	6	5	6	0.00
24/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	1987	2	2	2	9,150.00
24/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	786	1	1	1	0.00
24/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4529	5	5	5	0.00
24/11/2020	R209 On 05-August-21			Bond Future	10.82	68.9013	69.0355	68.9013	0.00
24/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6988	7	7	7	0.00
24/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6952	7	7	7	0.00
24/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7024	7	7	7	0.00
24/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	1942	2	2	2	0.00
24/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	1968	2	2	2	0.00
24/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	1955	2	2	2	0.00
24/11/2020	R209 On 04-November-21			Bond Future	11.02	66.5008	66.6390	66.5008	0.00
24/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7932	8	8	8	0.00
24/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7966	8	8	8	0.00
24/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7897	8	8	8	0.00
24/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2147	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2159	2	2	2	0.00
24/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2171	2	2	2	0.00
24/11/2020	R210 On 04-February-21			Bond Future	192.85	192.8358	192.8467	192.8358	1,254.00
24/11/2020	R210 On 06-May-21			Bond Future	192.20	192.2012	192.1989	192.2012	0.00
24/11/2020	R210 On 05-August-21			Bond Future	194.34	194.3226	194.3365	194.3226	0.00
24/11/2020	R210 On 04-November-21			Bond Future	193.74	193.7162	193.7375	193.7162	0.00
24/11/2020	R212 On 04-February-21			Bond Future	169.96	169.9592	169.9568	169.9592	6,631.00
24/11/2020	R212 On 06-May-21			Bond Future	171.77	171.7884	171.7741	171.7884	0.00
24/11/2020	R212 On 05-August-21			Bond Future	171.36	171.3559	171.3559	171.3559	0.00
24/11/2020	R212 On 04-November-21			Bond Future	173.24	173.2335	173.2399	173.2335	0.00
24/11/2020	R213 On 04-February-21			Bond Future	9.52	86.9719	87.0439	86.9719	8,945.00
24/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1813	2	2	2	0.00
24/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1787	2	2	2	0.00
24/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1761	2	2	2	0.00
24/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2508	3	3	3	0.00
24/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2477	3	2	3	0.00
24/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2445	2	2	2	0.00
24/11/2020	R213 On 06-May-21			Bond Future	9.72	84.3581	84.4249	84.3581	0.00
24/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11262	11	11	11	0.00
24/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11220	11	11	11	0.00
24/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11304	11	11	11	0.00
24/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	260	0	0	0	0.00
24/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	268	0	0	0	0.00
24/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	264	0	0	0	0.00
24/11/2020	R213 On 05-August-21			Bond Future	9.92	85.2690	85.3436	85.2690	0.00
24/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6248	6	6	6	0.00
24/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4095	4	4	4	0.00
24/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6543	6	7	6	0.00
24/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2040	2	2	2	200.00
24/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6506	6	7	6	0.00
24/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6469	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1732	2	2	2	0.00
24/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1720	2	2	2	0.00
24/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	2932	3	3	3	200.00
24/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5228	5	5	5	0.00
24/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1707	2	2	2	0.00
24/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1809	2	2	2	200.00
24/11/2020	R213 On 04-November-21			Bond Future	10.13	82.6549	82.7336	82.6549	0.00
24/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6901	7	7	7	0.00
24/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6866	7	7	7	0.00
24/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6936	7	7	7	0.00
24/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2090	2	2	2	0.00
24/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2077	2	2	2	0.00
24/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2064	2	2	2	0.00
24/11/2020	R214 On 04-February-21			Bond Future	10.93	67.0417	67.1721	67.0417	15,428.00
24/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1042	1	1	1	0.00
24/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1024	1	1	1	0.00
24/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1060	1	1	1	0.00
24/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4632	5	5	5	0.00
24/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4721	5	5	5	0.00
24/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4676	5	5	5	0.00
24/11/2020	R214 On 06-May-21			Bond Future	11.12	64.4704	64.5975	64.4704	0.00
24/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7348	7	7	7	0.00
24/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7314	7	7	7	0.00
24/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7280	7	7	7	0.00
24/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1448	1	1	1	0.00
24/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1435	1	1	1	0.00
24/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1421	1	1	1	0.00
24/11/2020	R214 On 05-August-21			Bond Future	11.31	65.1666	65.3007	65.1666	0.00
24/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6160	6	6	6	0.00
24/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6194	6	6	6	0.00
24/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6127	6	6	6	0.00
24/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2494	3	2	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
24/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2525	3	3	3	0.00
24/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2509	3	3	3	0.00
24/11/2020	R214 On 04-November-21			Bond Future	11.51	62.5891	62.7270	62.5891	0.00
24/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7376	7	7	7	0.00
24/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7344	7	7	7	0.00
24/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7311	7	7	7	0.00
24/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2622	3	3	3	0.00
24/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2594	3	3	3	0.00
24/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2608	3	3	3	0.00
24/11/2020	R248 On 04-February-21			Bond Future	11.15	83.3836	83.5077	83.3836	115,256.00
24/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	871	1	1	1	0.00
24/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1628	2	2	2	2,140.00
24/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	160	0	0	0	2,140.00
24/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	4123	4	4	4	0.00
24/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	852	1	1	1	0.00
24/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	833	1	1	1	0.00
24/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1492	1	1	1	0.00
24/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	5919	6	6	6	0.00
24/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	5860	6	6	6	0.00
24/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4380	4	4	4	0.00
24/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1767	2	2	2	0.00
24/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	10649	11	11	11	0.00
24/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	5802	6	6	6	0.00
24/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4146	4	4	4	0.00
24/11/2020	R248 On 06-May-21			Bond Future	11.35	79.8500	79.9697	79.8500	0.00
24/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	8075	8	8	8	0.00
24/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	8030	8	8	8	0.00
24/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	8119	8	8	8	0.00
24/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1796	2	2	2	0.00
24/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1824	2	2	2	0.00
24/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1810	2	2	2	0.00
24/11/2020	R248 On 05-August-21			Bond Future	11.56	80.7123	80.8402	80.7123	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
24/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8291	8	8	8	0.00
24/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8249	8	8	8	0.00
24/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8332	8	8	8	0.00
24/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2495	3	2	3	0.00
24/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2479	3	2	3	0.00
24/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2464	3	2	3	0.00
24/11/2020	R248 On 04-November-21			Bond Future	11.77	77.1673	77.2996	77.1673	0.00
24/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	9060	9	9	9	0.00
24/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9100	9	9	9	0.00
24/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9139	9	9	9	0.00
24/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2798	3	3	3	0.00
24/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2812	3	3	3	0.00
24/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	2827	3	3	3	0.00