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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/12/2020 TO: 15/12/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	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
15/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	2025 On 04-February-21			Bond Future	148.33	148.3220	148.3255	148.3220	7,035.00
15/12/2020	2025 On 06-May-21			Bond Future	149.88	149.8861	149.8818	149.8861	0.00
15/12/2020	2025 On 05-August-21			Bond Future	150.00	150.0057	150.0040	150.0057	0.00
15/12/2020	2025 On 04-November-21			Bond Future	151.63	151.6373	151.6328	151.6373	0.00
15/12/2020	2029 On 04-February-21			Bond Future	105.03	105.2128	105.0307	105.2128	2,158.00
15/12/2020	2029 On 06-May-21			Bond Future	104.99	105.1820	104.9924	105.1820	0.00
15/12/2020	2029 On 05-August-21			Bond Future	106.15	106.3412	106.1513	106.3412	0.00
15/12/2020	2029 On 04-November-21			Bond Future	106.15	106.3465	106.1526	106.3465	0.00
15/12/2020	2030 On 04-February-21			Bond Future	8.86	94.7836	94.9709	94.7836	105,136.00
15/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2796	3	3	3	0.00
15/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3321	3	3	3	0.00
15/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3534	3	4	3	0.00
15/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	382	0	0	0	1,600.00
15/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1725	2	2	2	800.00
15/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7610	7	8	7	0.00
15/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	606	1	1	1	1,000.00
15/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2758	3	3	3	0.00
15/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2719	3	3	3	0.00
15/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2913	3	3	3	1,600.00
15/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2606	3	3	3	1,000.00
15/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	591	1	1	1	800.00
15/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3573	4	4	4	0.00
15/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1065	1	1	1	0.00
15/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1005	1	1	1	0.00
15/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4353	5	4	5	0.00
15/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	912	1	1	1	0.00
15/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	986	1	1	1	0.00
15/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1701	2	2	2	0.00
15/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	96	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
15/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3527	4	4	4	0.00
15/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	678	1	1	1	2,000.00
15/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	749	1	1	1	4,000.00
15/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	967	1	1	1	0.00
15/12/2020	2030 On 06-May-21			Bond Future	9.05	95.7602	95.9443	95.7602	0.00
15/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2005	2	2	2	300.00
15/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3275	3	3	3	0.00
15/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9392	9	9	9	0.00
15/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13772	14	14	14	0.00
15/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3436	3	3	3	300.00
15/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	635	1	1	1	700.00
15/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6370	6	6	6	0.00
15/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3055	3	3	3	0.00
15/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5867	6	6	6	0.00
15/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13682	14	14	14	0.00
15/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10331	10	10	10	0.00
15/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13727	14	14	14	0.00
15/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	69	0	0	0	0.00
15/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	259	0	0	0	300.00
15/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2193	2	2	2	0.00
15/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	70	0	0	0	0.00
15/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	937	1	1	1	0.00
15/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2489	3	2	3	0.00
15/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	67	0	0	0	0.00
15/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	362	0	0	0	0.00
15/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2313	2	2	2	700.00
15/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	7067	7	7	7	0.00
15/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1071	1	1	1	700.00
15/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3622	4	4	4	0.00
15/12/2020	2030 On 05-August-21			Bond Future	9.26	92.7873	92.9751	92.7873	0.00
15/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	6875	7	7	7	0.00
15/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	548	1	1	1	200.00
15/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2456	2	2	2	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7396	7	7	7	0.00
15/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2057	2	2	2	200.00
15/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14253	14	14	14	0.00
15/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3847	4	4	4	600.00
15/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7315	7	7	7	0.00
15/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7355	7	7	7	0.00
15/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1213	1	1	1	0.00
15/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1224	1	1	1	0.00
15/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	153	0	0	0	600.00
15/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9649	10	10	10	0.00
15/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1341	1	1	1	200.00
15/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4723	5	5	5	0.00
15/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1203	1	1	1	0.00
15/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2781	3	3	3	0.00
15/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4157	4	4	4	0.00
15/12/2020	2030 On 04-November-21			Bond Future	9.46	93.7756	93.9635	93.7756	0.00
15/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2164	2	2	2	300.00
15/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10646	10	11	10	0.00
15/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7556	7	8	7	0.00
15/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7625	7	8	7	0.00
15/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1323	1	1	1	300.00
15/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7590	7	8	7	0.00
15/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1757	2	2	2	0.00
15/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5929	6	6	6	0.00
15/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	823	1	1	1	300.00
15/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1771	2	2	2	0.00
15/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7946	8	8	8	0.00
15/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1742	2	2	2	0.00
15/12/2020	2032 On 04-February-21			Bond Future	9.83	92.1874	92.4189	92.1874	114,937.00
15/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1348	1	1	1	0.00
15/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	164	0	0	0	800.00
15/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1322	1	1	1	0.00

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15/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1374	1	1	1	0.00
15/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	655	1	1	1	800.00
15/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6193	6	6	6	0.00
15/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	337	0	0	0	800.00
15/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2625	3	3	3	0.00
15/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	4087	4	4	4	0.00
15/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2699	3	3	3	0.00
15/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6933	7	7	7	0.00
15/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2662	3	3	3	0.00
15/12/2020	2032 On 06-May-21			Bond Future	10.04	88.9928	89.2219	88.9928	0.00
15/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4131	4	4	4	736.00
15/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	11641	11	12	11	0.00
15/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11596	11	12	11	0.00
15/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	13726	14	14	14	0.00
15/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	11686	11	12	11	0.00
15/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	304	0	0	0	0.00
15/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	313	0	0	0	0.00
15/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	308	0	0	0	0.00
15/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	153	0	0	0	736.00
15/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2405	3	2	3	0.00
15/12/2020	2032 On 05-August-21			Bond Future	10.25	89.9525	90.1856	89.9525	0.00
15/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	7707	8	8	8	0.00
15/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	7748	8	8	8	0.00
15/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	7789	8	8	8	0.00
15/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1601	2	2	2	0.00
15/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1613	2	2	2	0.00
15/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1625	2	2	2	0.00
15/12/2020	2032 On 04-November-21			Bond Future	10.48	86.7658	86.9998	86.7658	0.00
15/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1731	2	2	2	700.00
15/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	12713	13	13	13	0.00
15/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8598	8	9	8	0.00
15/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2641	3	3	3	700.00
15/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8520	8	9	8	0.00

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15/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8559	8	9	8	0.00
15/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1994	2	2	2	0.00
15/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2019	2	2	2	0.00
15/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8534	9	9	9	0.00
15/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	798	1	1	1	700.00
15/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2007	2	2	2	0.00
15/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6388	7	6	7	0.00
15/12/2020	2033 On 04-February-21			Bond Future	99.96	99.9406	99.9587	99.9406	8,131.00
15/12/2020	2033 On 06-May-21			Bond Future	99.79	99.7779	99.7909	99.7779	0.00
15/12/2020	2033 On 05-August-21			Bond Future	100.89	100.8774	100.8923	100.8774	0.00
15/12/2020	2033 On 04-November-21			Bond Future	100.76	100.7489	100.7623	100.7489	0.00
15/12/2020	2037 On 04-February-21			Bond Future	10.75	82.7524	83.2327	82.7524	131,767.00
15/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	941	1	1	1	0.00
15/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7784	7	8	7	300.00
15/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	182	0	0	0	72.00
15/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1393	1	1	1	240.00
15/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	920	1	1	1	0.00
15/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	899	1	1	1	0.00
15/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16556	16	17	16	0.00
15/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2567	2	3	2	0.00
15/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	1072	1	1	1	0.00
15/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7421	7	7	7	0.00
15/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3737	4	4	4	72.00
15/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1886	2	2	2	72.00
15/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	2	0	0	0	300.00
15/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	4118	4	4	4	0.00
15/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	4069	4	4	4	0.00
15/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	7883	8	8	8	0.00
15/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	331	0	0	0	240.00
15/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	3169	3	3	3	0.00
15/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	4021	4	4	4	0.00

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15/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	293	0	0	0	0.00
15/12/2020	2037 On 06-May-21			Bond Future	10.96	83.6052	84.0858	83.6052	0.00
15/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9614	9	10	9	0.00
15/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9528	9	10	9	0.00
15/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9571	9	10	9	0.00
15/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	921	1	1	1	0.00
15/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	943	1	1	1	0.00
15/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	932	1	1	1	0.00
15/12/2020	2037 On 05-August-21			Bond Future	11.18	80.2510	80.7383	80.2510	0.00
15/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8278	8	8	8	0.00
15/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8361	8	8	8	0.00
15/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8320	8	8	8	0.00
15/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	1972	2	2	2	0.00
15/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	1985	2	2	2	0.00
15/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	1959	2	2	2	0.00
15/12/2020	2037 On 04-November-21			Bond Future	11.40	81.1059	81.5969	81.1059	0.00
15/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9994	10	10	10	0.00
15/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	10030	10	10	10	0.00
15/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	10066	10	10	10	0.00
15/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2117	2	2	2	0.00
15/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2101	2	2	2	0.00
15/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2132	2	2	2	0.00
15/12/2020	2038 On 04-February-21			Bond Future	113.00	112.9815	113.0017	112.9815	7,655.00
15/12/2020	2038 On 06-May-21			Bond Future	114.19	114.1730	114.1875	114.1730	0.00
15/12/2020	2038 On 05-August-21			Bond Future	113.72	113.7077	113.7243	113.7077	0.00
15/12/2020	2038 On 04-November-21			Bond Future	114.96	114.9447	114.9593	114.9447	0.00
15/12/2020	2040 On 04-February-21			Bond Future	10.93	84.6455	84.9058	84.6455	79,917.00
15/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	796	1	1	1	0.00
15/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	777	1	1	1	0.00
15/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	328	0	0	0	800.00
15/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5946	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
15/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	513	0	1	0	500.00
15/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	5073	5	5	5	0.00
15/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	50	0	0	0	500.00
15/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	816	1	1	1	0.00
15/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	67	0	0	0	800.00
15/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6662	7	7	7	0.00
15/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	4484	5	4	5	0.00
15/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	11089	11	11	11	0.00
15/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	10435	11	10	11	0.00
15/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	801	1	1	1	500.00
15/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	598	1	1	1	800.00
15/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4594	5	5	5	0.00
15/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	5536	6	6	6	0.00
15/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	4539	5	5	5	0.00
15/12/2020	2040 On 06-May-21			Bond Future	11.14	85.5178	85.7761	85.5178	0.00
15/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	13556	13	14	13	0.00
15/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9193	9	9	9	0.00
15/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9237	9	9	9	0.00
15/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2830	3	3	3	300.00
15/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5494	5	5	5	300.00
15/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9281	9	9	9	0.00
15/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1191	1	1	1	0.00
15/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2600	3	3	3	0.00
15/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4958	5	5	5	0.00
15/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1204	1	1	1	0.00
15/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1218	1	1	1	0.00
15/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	391	0	0	0	300.00
15/12/2020	2040 On 05-August-21			Bond Future	11.36	81.9340	82.1966	81.9340	0.00
15/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5208	5	5	5	900.00
15/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	18542	18	19	18	0.00
15/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	8979	9	9	9	0.00
15/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3556	3	4	3	900.00
15/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	8936	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	8893	9	9	9	0.00
15/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2083	2	2	2	0.00
15/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5614	6	6	6	0.00
15/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2110	2	2	2	0.00
15/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	221	0	0	0	900.00
15/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2096	2	2	2	0.00
15/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3970	4	4	4	0.00
15/12/2020	2040 On 04-November-21			Bond Future	11.57	82.8068	83.0707	82.8068	0.00
15/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10156	10	10	10	0.00
15/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10082	10	10	10	0.00
15/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10119	10	10	10	0.00
15/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2348	2	2	2	0.00
15/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2365	2	2	2	0.00
15/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2332	2	2	2	0.00
15/12/2020	2044 On 04-February-21			Bond Future	11.01	81.1680	81.4277	81.1680	51,681.00
15/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	590	1	1	1	0.00
15/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	574	1	1	1	0.00
15/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	487	0	0	0	0.00
15/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	70	0	0	0	265.00
15/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	606	1	1	1	0.00
15/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	243	0	0	0	0.00
15/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1731	2	2	2	0.00
15/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	5421	6	5	6	0.00
15/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	7532	8	8	8	0.00
15/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	5360	6	5	6	0.00
15/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	5798	6	6	6	265.00
15/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	10513	11	11	11	0.00
15/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2940	3	3	3	265.00
15/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	5299	6	5	6	0.00
15/12/2020	2044 On 06-May-21			Bond Future	11.21	82.0045	82.2625	82.0045	0.00
15/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2220	2	2	2	3,100.00
15/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	8977	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4311	4	4	4	3,100.00
15/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	6502	6	7	6	0.00
15/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3435	3	3	3	0.00
15/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4495	4	4	4	0.00
15/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6034	6	6	6	0.00
15/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9208	9	9	9	0.00
15/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	8931	9	9	9	0.00
15/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	8885	9	9	9	0.00
15/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1312	1	1	1	0.00
15/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1301	1	1	1	0.00
15/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1238	1	1	1	3,100.00
15/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2282	2	2	2	3,100.00
15/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3245	3	3	3	3,100.00
15/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2069	2	2	2	0.00
15/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1290	1	1	1	0.00
15/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3392	4	3	4	0.00
15/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4208	4	4	4	3,100.00
15/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5828	6	6	6	0.00
15/12/2020	2044 On 05-August-21			Bond Future	11.42	78.5079	78.7701	78.5079	0.00
15/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9051	9	9	9	0.00
15/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9094	9	9	9	0.00
15/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9137	9	9	9	0.00
15/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1972	2	2	2	0.00
15/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1985	2	2	2	0.00
15/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	1998	2	2	2	0.00
15/12/2020	2044 On 04-November-21			Bond Future	11.63	79.3443	79.6078	79.3443	0.00
15/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9858	10	10	10	0.00
15/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9894	10	10	10	0.00
15/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9930	10	10	10	0.00
15/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2465	3	2	3	0.00
15/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2482	3	2	3	0.00
15/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2499	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
15/12/2020	2046 On 04-February-21			Bond Future	102.68	102.6616	102.6804	102.6616	14,890.00
15/12/2020	2046 On 06-May-21			Bond Future	101.97	101.9524	101.9659	101.9524	0.00
15/12/2020	2046 On 05-August-21			Bond Future	103.09	103.0761	103.0916	103.0761	0.00
15/12/2020	2046 On 04-November-21			Bond Future	102.40	102.3882	102.4021	102.3882	0.00
15/12/2020	2050 On 04-February-21			Bond Future	104.16	103.8449	104.1587	103.8449	11,025.00
15/12/2020	2050 On 06-May-21			Bond Future	105.25	104.9399	105.2515	104.9399	0.00
15/12/2020	2050 On 05-August-21			Bond Future	104.48	104.1666	104.4834	104.1666	0.00
15/12/2020	2050 On 04-November-21			Bond Future	105.62	105.2997	105.6179	105.2997	0.00
15/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	AL37 On 04-February-21			Index Future	784.01	782.4110	784.0050	782.4110	0.00
15/12/2020	AL37 On 06-May-21			Index Future	792.04	790.4650	792.0390	790.4650	0.00
15/12/2020	AL37 On 05-August-21			Index Future	800.50	798.8920	800.4990	798.8920	0.00
15/12/2020	AL37 On 04-November-21			Index Future	809.09	807.4820	809.0940	807.4820	0.00
15/12/2020	AL7T On 04-February-21			Index Future	866.88	865.2790	866.8810	865.2790	0.00
15/12/2020	AL7T On 06-May-21			Index Future	875.76	874.1870	875.7640	874.1870	0.00
15/12/2020	AL7T On 05-August-21			Index Future	885.12	883.5060	885.1180	883.5060	0.00
15/12/2020	AL7T On 04-November-21			Index Future	894.62	893.0060	894.6220	893.0060	0.00
15/12/2020	ALBI On 04-February-21			Index Future	759.34	757.5060	759.3420	757.5060	231.00
15/12/2020	ALBI On 06-May-21			Index Future	767.12	765.3040	767.1230	765.3040	0.00
15/12/2020	ALBI On 05-August-21			Index Future	775.32	773.4630	775.3170	773.4630	0.00
15/12/2020	ALBI On 04-November-21			Index Future	783.64	781.7800	783.6410	781.7800	0.00
15/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C007 On 31-January-37			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
15/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C214 On 28-February-41			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
15/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2020	ES33 On 04-February-21			Bond Future	11.38	77.2619	77.3887	77.2619	350.00
15/12/2020	ES33 On 06-May-21			Bond Future	11.63	74.2837	74.4078	74.2837	0.00
15/12/2020	ES33 On 05-August-21			Bond Future	11.89	75.0847	75.2115	75.0847	0.00
15/12/2020	ES33 On 04-November-21			Bond Future	12.16	72.1100	72.2368	72.1100	0.00
15/12/2020	ES42 On 04-February-21			Bond Future	11.95	75.8423	76.0714	75.8423	4,779.00
15/12/2020	ES42 On 06-May-21			Bond Future	12.20	72.3657	72.5932	72.3657	0.00
15/12/2020	ES42 On 05-August-21			Bond Future	12.45	73.1465	73.3777	73.1465	0.00
15/12/2020	ES42 On 04-November-21			Bond Future	12.71	69.6679	69.9002	69.6679	0.00
15/12/2020	GOVI On 04-February-21			GOVI	750.22	748.3280	750.2230	748.3280	965.00
15/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	7370	3	1	3	0.00
15/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	7170	3	1	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
15/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	7270	3	1	3	0.00
15/12/2020	GOVI On 06-May-21			GOVI	757.91	756.0310	757.9100	756.0310	0.00
15/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	792200	77	79	77	0.00
15/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	792300	77	79	77	0.00
15/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	792400	77	79	77	0.00
15/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 05-August-21			GOVI	766.01	764.0910	766.0060	764.0910	0.00
15/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	468560	45	47	45	0.00
15/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	468660	45	47	45	0.00
15/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	468760	45	47	45	0.00
15/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 04-November-21			GOVI	774.23	772.3070	774.2300	772.3070	0.00
15/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	458100	44	46	44	0.00
15/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	458300	44	46	44	0.00
15/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	458200	44	46	44	0.00
15/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2020	IGOV On 04-February-21			Index Future	273.51	273.4520	273.5110	273.4520	1,090.00
15/12/2020	IGOV On 06-May-21			Index Future	276.38	276.3340	276.3810	276.3340	21.00
15/12/2020	IGOV On 05-August-21			Index Future	279.40	279.3470	279.4000	279.3470	0.00
15/12/2020	IGOV On 04-November-21			Index Future	282.47	282.4160	282.4660	282.4160	0.00
15/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
15/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2300	92.2400	92.2300	0.00
15/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4000	90.4100	90.4000	0.00
15/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3400	89.3400	89.3400	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
15/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.58	90.5900	90.5800	90.5900	51.00
15/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.97	89.9900	89.9700	89.9900	0.00
15/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.05	90.0800	90.0500	90.0800	0.00
15/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.16	93.1900	93.1600	93.1900	0.00
15/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.60	93.6500	93.6000	93.6500	0.00
15/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.93	86.0000	85.9300	86.0000	0.00
15/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.41	91.5000	91.4100	91.5000	0.00
15/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.28	78.6200	78.2800	78.6200	0.00
15/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.71	75.1000	74.7100	75.1000	0.00
15/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.03	73.4700	73.0300	73.4700	0.00
15/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.97	75.4500	74.9700	75.4500	0.00
15/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.95	79.4600	78.9500	79.4600	0.00
15/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.39	77.9300	77.3900	77.9300	0.00
15/12/2020	IS10 On 21-June-27			Interest Rate Swap	79.44	80.0000	79.4400	80.0000	0.00
15/12/2020	IS10 On 20-September-27			Interest Rate Swap	85.26	85.8300	85.2600	85.8300	0.00
15/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.64	86.2300	85.6400	86.2300	0.00
15/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.60	79.2100	78.6000	79.2100	0.00
15/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.50	87.0900	86.5000	87.0900	0.00
15/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.62	96.3950	96.3830	96.3950	0.00
15/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.62	96.3850	96.3850	96.3850	0.00
15/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.56	96.4400	96.4400	96.4400	0.00
15/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.56	96.4250	96.4450	96.4250	0.00
15/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.55	96.4300	96.4500	96.4300	0.00
15/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.54	96.4300	96.4600	96.4300	0.00
15/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.55	96.4100	96.4500	96.4100	0.00
15/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.65	96.3150	96.3550	96.3150	30,000.00
15/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.83	96.1400	96.1700	96.1400	0.00
15/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.98	95.9900	96.0200	95.9900	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
15/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.26	95.7250	95.7450	95.7250	0.00
15/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.40	95.5850	95.6050	95.5850	0.00
15/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.60	4.6000	95.4000	4.6000	0.00
15/12/2020	R023 On 04-February-21			Bond Future	4.72	109.3149	109.3313	109.3149	31,397.00
15/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3175	3	3	3	0.00
15/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3156	3	3	3	0.00
15/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3195	3	3	3	0.00
15/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R023 On 06-May-21			Bond Future	4.80	106.5345	106.5454	106.5345	0.00
15/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4748	5	5	5	0.00
15/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4731	5	5	5	0.00
15/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4765	5	5	5	0.00
15/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R023 On 05-August-21			Bond Future	4.88	107.6829	107.6957	107.6829	0.00
15/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	970	1	1	1	0.00
15/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	959	1	1	1	0.00
15/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	948	1	1	1	0.00
15/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	326	0	0	0	0.00
15/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	322	0	0	0	0.00
15/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	318	0	0	0	0.00
15/12/2020	R023 On 04-November-21			Bond Future	4.99	104.9225	104.9335	104.9225	0.00
15/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	511	1	1	1	0.00
15/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	505	1	1	1	0.00
15/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	498	0	0	0	0.00
15/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	617	1	1	1	0.00
15/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	611	1	1	1	0.00
15/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	604	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
15/12/2020	R035 On 04-February-21			Bond Future	10.53	91.5702	91.9543	91.5702	95,947.00
15/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	872	1	1	1	0.00
15/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	1045	1	1	1	0.00
15/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	852	1	1	1	0.00
15/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	833	1	1	1	0.00
15/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4695	4	5	4	0.00
15/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	800	1	1	1	650.00
15/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4165	4	4	4	0.00
15/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3684	4	4	4	650.00
15/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	4115	4	4	4	0.00
15/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4066	4	4	4	0.00
15/12/2020	R035 On 06-May-21			Bond Future	10.74	88.0400	88.4234	88.0400	0.00
15/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4630	4	5	4	0.00
15/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	5008	5	5	5	600.00
15/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12782	12	13	12	0.00
15/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2508	2	3	2	600.00
15/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3779	4	4	4	1,650.00
15/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5682	5	6	5	0.00
15/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	10267	10	10	10	0.00
15/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	10222	10	10	10	0.00
15/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8761	8	9	8	0.00
15/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2944	3	3	3	0.00
15/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1638	2	2	2	500.00
15/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6652	6	7	6	0.00
15/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	12137	12	12	12	0.00
15/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	2084	2	2	2	793.00
15/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10312	10	10	10	0.00
15/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	747	1	1	1	0.00
15/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	738	1	1	1	0.00
15/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	439	0	0	0	1,650.00
15/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5399	6	5	6	0.00
15/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1691	2	2	2	1,650.00
15/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	365	0	0	0	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4748	5	5	5	0.00
15/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4194	4	4	4	500.00
15/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6253	7	6	7	0.00
15/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1101	1	1	1	793.00
15/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2091	2	2	2	793.00
15/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	729	1	1	1	0.00
15/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3349	4	3	4	0.00
15/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2691	3	3	3	500.00
15/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2451	3	2	3	0.00
15/12/2020	R035 On 05-August-21			Bond Future	10.96	88.9893	89.3783	88.9893	0.00
15/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3611	3	4	3	0.00
15/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1767	2	2	2	100.00
15/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5611	5	6	5	0.00
15/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	48713	49	49	49	0.00
15/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3133	3	3	3	100.00
15/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	48829	49	49	49	0.00
15/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	48946	49	49	49	0.00
15/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	4826	5	5	5	100.00
15/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	7943	8	8	8	0.00
15/12/2020	R035 On 04-November-21			Bond Future	11.19	85.4629	85.8544	85.4629	0.00
15/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14681	14	15	14	0.00
15/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2353	2	2	2	782.00
15/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6710	6	7	6	0.00
15/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9641	9	10	9	0.00
15/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9678	9	10	9	0.00
15/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3202	3	3	3	400.00
15/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4501	4	5	4	0.00
15/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9715	9	10	9	0.00
15/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2152	2	2	2	400.00
15/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3429	4	3	4	782.00

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15/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2163	2	2	2	0.00
15/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5173	5	5	5	782.00
15/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8455	9	8	9	0.00
15/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	8992	9	9	9	0.00
15/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6752	7	7	7	0.00
15/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2179	2	2	2	0.00
15/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2196	2	2	2	0.00
15/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	771	1	1	1	400.00
15/12/2020	R186 On 04-February-21			Bond Future	6.90	118.2873	118.5570	118.2873	78,150.00
15/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6481	6	6	6	0.00
15/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	5675	5	6	5	0.00
15/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6434	6	6	6	0.00
15/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6386	6	6	6	0.00
15/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	60	0	0	0	15,177.00
15/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	31	0	0	0	0.00
15/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	33	0	0	0	0.00
15/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	32	0	0	0	0.00
15/12/2020	R186 On 06-May-21			Bond Future	7.06	119.5054	119.7716	119.5054	0.00
15/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16885	17	17	17	0.00
15/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16844	17	17	17	0.00
15/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16803	17	17	17	0.00
15/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
15/12/2020	R186 On 05-August-21			Bond Future	7.23	115.5125	115.7835	115.5125	0.00
15/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6929	7	7	7	0.00
15/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6892	7	7	7	0.00
15/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6854	7	7	7	0.00
15/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	493	1	0	1	0.00
15/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	486	1	0	1	0.00
15/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	479	1	0	1	0.00
15/12/2020	R186 On 04-November-21			Bond Future	7.40	116.7425	117.0143	116.7425	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
15/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4640	4	5	4	0.00
15/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4578	4	5	4	0.00
15/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4609	4	5	4	0.00
15/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1511	2	2	2	0.00
15/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1524	2	2	2	0.00
15/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1498	2	1	2	0.00
15/12/2020	R197 On 04-February-21			Bond Future	319.41	319.4261	319.4077	319.4261	2,441.00
15/12/2020	R197 On 06-May-21			Bond Future	322.76	322.7940	322.7585	322.7940	0.00
15/12/2020	R197 On 05-August-21			Bond Future	318.31	318.3393	318.3089	318.3393	0.00
15/12/2020	R197 On 04-November-21			Bond Future	321.77	321.8022	321.7657	321.8022	0.00
15/12/2020	R202 On 04-February-21			Bond Future	220.91	220.9801	220.9071	220.9801	7,878.00
15/12/2020	R202 On 06-May-21			Bond Future	223.22	223.3100	223.2246	223.3100	0.00
15/12/2020	R202 On 05-August-21			Bond Future	221.43	221.5154	221.4328	221.5154	0.00
15/12/2020	R202 On 04-November-21			Bond Future	223.84	223.9248	223.8374	223.9248	0.00
15/12/2020	R209 On 04-February-21			Bond Future	10.34	71.1536	71.2776	71.1536	26,084.00
15/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1351	1	1	1	0.00
15/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1327	1	1	1	0.00
15/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1375	1	1	1	0.00
15/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2688	3	3	3	0.00
15/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2760	3	3	3	0.00
15/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2724	3	3	3	0.00
15/12/2020	R209 On 06-May-21			Bond Future	10.53	68.7470	68.8685	68.7470	5,250.00
15/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3379	3	3	3	0.00
15/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6888	7	7	7	0.00
15/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2423	2	2	2	5,325.00
15/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5548	5	6	5	0.00
15/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9360	9	9	9	0.00
15/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1356	1	1	1	6,250.00
15/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4654	5	5	5	0.00
15/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1841	2	2	2	0.00
15/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9399	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9321	9	9	9	0.00
15/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9282	9	9	9	0.00
15/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	599	1	1	1	0.00
15/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	592	1	1	1	0.00
15/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	577	1	1	1	9,150.00
15/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2058	2	2	2	3,500.00
15/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	4932	5	5	5	0.00
15/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	5978	6	6	6	0.00
15/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	585	1	1	1	0.00
15/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1633	2	2	2	9,150.00
15/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1190	1	1	1	3,750.00
15/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4027	4	4	4	0.00
15/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	2976	3	3	3	6,250.00
15/12/2020	R209 On 05-August-21			Bond Future	10.72	69.4883	69.6124	69.4883	0.00
15/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7395	7	7	7	0.00
15/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7362	7	7	7	0.00
15/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7428	7	7	7	0.00
15/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1770	2	2	2	0.00
15/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1800	2	2	2	0.00
15/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1785	2	2	2	0.00
15/12/2020	R209 On 04-November-21			Bond Future	10.91	67.0885	67.2126	67.0885	0.00
15/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8411	8	8	8	0.00
15/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8443	8	8	8	0.00
15/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8380	8	8	8	0.00
15/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2050	2	2	2	0.00
15/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2065	2	2	2	0.00
15/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2080	2	2	2	0.00
15/12/2020	R210 On 04-February-21			Bond Future	195.10	195.0721	195.0965	195.0721	1,213.00
15/12/2020	R210 On 06-May-21			Bond Future	194.43	194.4129	194.4274	194.4129	0.00
15/12/2020	R210 On 05-August-21			Bond Future	196.57	196.5556	196.5735	196.5556	0.00
15/12/2020	R210 On 04-November-21			Bond Future	195.97	195.9511	195.9656	195.9511	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
15/12/2020	R212 On 04-February-21			Bond Future	170.34	170.3529	170.3365	170.3529	5,730.00
15/12/2020	R212 On 06-May-21			Bond Future	172.12	172.1494	172.1238	172.1494	0.00
15/12/2020	R212 On 05-August-21			Bond Future	171.69	171.7122	171.6892	171.7122	0.00
15/12/2020	R212 On 04-November-21			Bond Future	173.55	173.5799	173.5537	173.5799	0.00
15/12/2020	R213 On 04-February-21			Bond Future	9.34	87.9017	88.0863	87.9017	8,858.00
15/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1999	2	2	2	0.00
15/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1937	2	2	2	0.00
15/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1968	2	2	2	0.00
15/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1615	2	2	2	0.00
15/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1642	2	2	2	0.00
15/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1589	2	2	2	0.00
15/12/2020	R213 On 06-May-21			Bond Future	9.53	85.2789	85.4607	85.2789	0.00
15/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12186	12	12	12	0.00
15/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12143	12	12	12	0.00
15/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12229	12	12	12	0.00
15/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	149	0	0	0	0.00
15/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	154	0	0	0	0.00
15/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	151	0	0	0	0.00
15/12/2020	R213 On 05-August-21			Bond Future	9.73	86.1982	86.3835	86.1982	0.00
15/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7009	7	7	7	0.00
15/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4711	5	5	5	0.00
15/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7293	7	7	7	0.00
15/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2451	2	2	2	200.00
15/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7257	7	7	7	0.00
15/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7222	7	7	7	0.00
15/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1445	1	1	1	0.00
15/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1431	1	1	1	0.00
15/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2508	3	3	3	200.00
15/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4599	5	5	5	0.00
15/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1417	1	1	1	0.00
15/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1530	2	2	2	200.00
15/12/2020	R213 On 04-November-21			Bond Future	9.94	83.5872	83.7729	83.5872	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
15/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7749	8	8	8	0.00
15/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7716	8	8	8	0.00
15/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7782	8	8	8	0.00
15/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1901	2	2	2	0.00
15/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1886	2	2	2	0.00
15/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1871	2	2	2	0.00
15/12/2020	R214 On 04-February-21			Bond Future	10.79	67.7579	67.9721	67.7579	15,475.00
15/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	927	1	1	1	0.00
15/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	909	1	1	1	0.00
15/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	945	1	1	1	0.00
15/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3718	4	4	4	0.00
15/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3806	4	4	4	0.00
15/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3762	4	4	4	0.00
15/12/2020	R214 On 06-May-21			Bond Future	10.97	65.1796	65.3926	65.1796	0.00
15/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7802	8	8	8	0.00
15/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7766	8	8	8	0.00
15/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7730	8	8	8	0.00
15/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1104	1	1	1	0.00
15/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1092	1	1	1	0.00
15/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1081	1	1	1	0.00
15/12/2020	R214 On 05-August-21			Bond Future	11.16	65.8823	66.0987	65.8823	0.00
15/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6700	7	7	7	0.00
15/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	6735	7	7	7	0.00
15/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6665	7	7	7	0.00
15/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2236	2	2	2	0.00
15/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2265	2	2	2	0.00
15/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2250	2	2	2	0.00
15/12/2020	R214 On 04-November-21			Bond Future	11.36	63.3072	63.5247	63.3072	0.00
15/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8070	8	8	8	0.00
15/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8036	8	8	8	0.00
15/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8002	8	8	8	0.00
15/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2515	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
15/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2490	3	2	3	0.00
15/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2503	3	3	3	0.00
15/12/2020	R248 On 04-February-21			Bond Future	10.91	84.8593	85.2001	84.8593	115,413.00
15/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1020	1	1	1	0.00
15/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1952	2	2	2	2,140.00
15/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	132	0	0	0	2,140.00
15/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4976	5	5	5	0.00
15/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	996	1	1	1	0.00
15/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	972	1	1	1	0.00
15/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1788	2	2	2	0.00
15/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	4366	5	4	5	0.00
15/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	4312	5	4	5	0.00
15/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2983	3	3	3	0.00
15/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	929	1	1	1	0.00
15/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	8928	9	9	9	0.00
15/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	4258	5	4	5	0.00
15/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2779	3	3	3	0.00
15/12/2020	R248 On 06-May-21			Bond Future	11.10	81.3231	81.6631	81.3231	0.00
15/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9236	9	9	9	0.00
15/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9191	9	9	9	0.00
15/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9280	9	9	9	0.00
15/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1264	1	1	1	0.00
15/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1291	1	1	1	0.00
15/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1277	1	1	1	0.00
15/12/2020	R248 On 05-August-21			Bond Future	11.30	82.1999	82.5449	82.1999	0.00
15/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	9489	9	9	9	0.00
15/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9448	9	9	9	0.00
15/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	9529	9	10	9	0.00
15/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1973	2	2	2	0.00
15/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1989	2	2	2	0.00
15/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1956	2	2	2	0.00
15/12/2020	R248 On 04-November-21			Bond Future	11.50	78.6643	79.0115	78.6643	0.00

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15/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10287	10	10	10	0.00
15/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10324	10	10	10	0.00
15/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10361	10	10	10	0.00
15/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2308	2	2	2	0.00
15/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2325	2	2	2	0.00
15/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2341	2	2	2	0.00