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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/12/2020 TO: 22/12/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	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
22/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	2025 On 04-February-21			Bond Future	147.76	147.8668	147.7583	147.8668	7,208.00
22/12/2020	2025 On 06-May-21			Bond Future	149.30	149.4168	149.2991	149.4168	0.00
22/12/2020	2025 On 05-August-21			Bond Future	149.40	149.5329	149.4012	149.5329	0.00
22/12/2020	2025 On 04-November-21			Bond Future	151.01	151.1564	151.0136	151.1564	0.00
22/12/2020	2029 On 04-February-21			Bond Future	104.75	104.6554	104.7538	104.6554	2,182.00
22/12/2020	2029 On 06-May-21			Bond Future	104.71	104.6122	104.7058	104.6122	0.00
22/12/2020	2029 On 05-August-21			Bond Future	105.85	105.7661	105.8520	105.7661	0.00
22/12/2020	2029 On 04-November-21			Bond Future	105.84	105.7631	105.8431	105.7631	0.00
22/12/2020	2030 On 04-February-21			Bond Future	8.83	94.4976	95.1180	94.4976	104,910.00
22/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2806	2	3	2	0.00
22/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3351	3	3	3	0.00
22/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3571	3	4	3	0.00
22/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	343	0	0	0	1,600.00
22/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1693	1	2	1	800.00
22/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7719	7	8	7	0.00
22/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	563	0	1	0	1,000.00
22/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2766	2	3	2	0.00
22/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2726	2	3	2	0.00
22/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2929	3	3	3	1,600.00
22/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2608	2	3	2	1,000.00
22/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	548	0	1	0	800.00
22/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3384	4	3	4	0.00
22/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	920	1	1	1	0.00
22/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	865	1	1	1	0.00
22/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4166	5	4	5	0.00
22/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	780	1	1	1	0.00
22/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	847	1	1	1	0.00
22/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1521	2	2	2	0.00
22/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	58	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
22/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3337	4	3	4	0.00
22/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	567	1	1	1	2,000.00
22/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	632	1	1	1	4,000.00
22/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	830	1	1	1	0.00
22/12/2020	2030 On 06-May-21			Bond Future	9.03	95.4653	96.0867	95.4653	0.00
22/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2025	2	2	2	300.00
22/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3313	3	3	3	0.00
22/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9484	9	9	9	0.00
22/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13900	13	14	13	0.00
22/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3478	3	3	3	300.00
22/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	610	1	1	1	700.00
22/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6463	6	6	6	0.00
22/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3090	3	3	3	0.00
22/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5964	6	6	6	0.00
22/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13810	13	14	13	0.00
22/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10434	10	10	10	0.00
22/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13855	13	14	13	0.00
22/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	54	0	0	0	0.00
22/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	219	0	0	0	300.00
22/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2093	2	2	2	0.00
22/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	55	0	0	0	0.00
22/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	888	1	1	1	0.00
22/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2381	3	2	3	0.00
22/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	53	0	0	0	0.00
22/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	311	0	0	0	0.00
22/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2209	2	2	2	700.00
22/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6900	7	7	7	0.00
22/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1025	1	1	1	700.00
22/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3500	4	3	4	0.00
22/12/2020	2030 On 05-August-21			Bond Future	9.23	92.4902	93.1101	92.4902	0.00
22/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	6970	7	7	7	0.00
22/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	529	0	1	0	200.00
22/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2497	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
22/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7460	7	7	7	0.00
22/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2094	2	2	2	200.00
22/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14366	14	14	14	0.00
22/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3898	4	4	4	600.00
22/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7384	7	7	7	0.00
22/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7422	7	7	7	0.00
22/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1145	1	1	1	0.00
22/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1157	1	1	1	0.00
22/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	131	0	0	0	600.00
22/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9495	10	9	10	0.00
22/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1301	1	1	1	200.00
22/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4625	5	5	5	0.00
22/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1132	1	1	1	0.00
22/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2697	3	3	3	0.00
22/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4063	4	4	4	0.00
22/12/2020	2030 On 04-November-21			Bond Future	9.43	93.4733	94.0938	93.4733	0.00
22/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2144	2	2	2	300.00
22/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10709	10	11	10	0.00
22/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7581	7	8	7	0.00
22/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7651	7	8	7	0.00
22/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1299	1	1	1	300.00
22/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7616	7	8	7	0.00
22/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1652	2	2	2	0.00
22/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5779	6	6	6	0.00
22/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	756	1	1	1	300.00
22/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1667	2	2	2	0.00
22/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7792	8	8	8	0.00
22/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1638	2	2	2	0.00
22/12/2020	2032 On 04-February-21			Bond Future	9.76	92.2406	92.8349	92.2406	114,937.00
22/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1400	1	1	1	0.00
22/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	141	0	0	0	800.00
22/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1373	1	1	1	0.00

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22/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1428	1	1	1	0.00
22/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	668	1	1	1	800.00
22/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6500	6	7	6	0.00
22/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	228	0	0	0	800.00
22/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2262	3	2	3	0.00
22/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3683	4	4	4	0.00
22/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2334	3	2	3	0.00
22/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6494	7	6	7	0.00
22/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2298	3	2	3	0.00
22/12/2020	2032 On 06-May-21			Bond Future	9.97	89.0409	89.6363	89.0409	0.00
22/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4329	4	4	4	736.00
22/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	11987	11	12	11	0.00
22/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11941	11	12	11	0.00
22/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14101	14	14	14	0.00
22/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	12033	11	12	11	0.00
22/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	236	0	0	0	0.00
22/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	244	0	0	0	0.00
22/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	240	0	0	0	0.00
22/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	113	0	0	0	736.00
22/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2188	2	2	2	0.00
22/12/2020	2032 On 05-August-21			Bond Future	10.18	90.0020	90.5961	90.0020	0.00
22/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	7983	8	8	8	0.00
22/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8022	8	8	8	0.00
22/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8060	8	8	8	0.00
22/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1462	2	1	2	0.00
22/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1477	2	1	2	0.00
22/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1491	2	1	2	0.00
22/12/2020	2032 On 04-November-21			Bond Future	10.40	86.8142	87.4088	86.8142	0.00
22/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	13012	12	13	12	0.00
22/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1766	2	2	2	700.00
22/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8822	8	9	8	0.00
22/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2774	3	3	3	700.00
22/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8750	8	9	8	0.00

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22/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8786	8	9	8	0.00
22/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1810	2	2	2	0.00
22/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1839	2	2	2	0.00
22/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8160	9	8	9	0.00
22/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1824	2	2	2	0.00
22/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	689	1	1	1	700.00
22/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6112	6	6	6	0.00
22/12/2020	2033 On 04-February-21			Bond Future	99.23	99.2004	99.2258	99.2004	8,131.00
22/12/2020	2033 On 06-May-21			Bond Future	99.04	99.0237	99.0440	99.0237	0.00
22/12/2020	2033 On 05-August-21			Bond Future	100.13	100.1160	100.1281	100.1160	0.00
22/12/2020	2033 On 04-November-21			Bond Future	99.98	99.9773	99.9832	99.9773	0.00
22/12/2020	2037 On 04-February-21			Bond Future	10.70	83.0441	83.5073	83.0441	131,614.00
22/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	902	1	1	1	0.00
22/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7955	8	8	8	300.00
22/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1363	1	1	1	240.00
22/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	133	0	0	0	72.00
22/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	881	1	1	1	0.00
22/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	860	1	1	1	0.00
22/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16829	16	17	16	0.00
22/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2568	2	3	2	0.00
22/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	1035	1	1	1	0.00
22/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7590	7	8	7	0.00
22/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3425	4	3	4	72.00
22/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1613	2	2	2	72.00
22/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	1	0	0	0	300.00
22/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	3805	4	4	4	0.00
22/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	3756	4	4	4	0.00
22/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	7560	8	8	8	0.00
22/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	225	0	0	0	240.00
22/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	2864	3	3	3	0.00
22/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	3707	4	4	4	0.00

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22/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	189	0	0	0	0.00
22/12/2020	2037 On 06-May-21			Bond Future	10.91	83.8946	84.3579	83.8946	0.00
22/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9753	9	10	9	0.00
22/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9665	9	10	9	0.00
22/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9709	9	10	9	0.00
22/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	788	1	1	1	0.00
22/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	807	1	1	1	0.00
22/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	797	1	1	1	0.00
22/12/2020	2037 On 05-August-21			Bond Future	11.14	80.5444	81.0054	80.5444	0.00
22/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8455	8	8	8	0.00
22/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8531	8	9	8	0.00
22/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8493	8	8	8	0.00
22/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	1878	2	2	2	0.00
22/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	1895	2	2	2	0.00
22/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	1862	2	2	2	0.00
22/12/2020	2037 On 04-November-21			Bond Future	11.35	81.4007	81.8614	81.4007	0.00
22/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	10069	10	10	10	0.00
22/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	10106	10	10	10	0.00
22/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	10143	10	10	10	0.00
22/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	1928	2	2	2	0.00
22/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	1914	2	2	2	0.00
22/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	1943	2	2	2	0.00
22/12/2020	2038 On 04-February-21			Bond Future	112.07	112.0371	112.0655	112.0371	7,805.00
22/12/2020	2038 On 06-May-21			Bond Future	113.23	113.2117	113.2342	113.2117	0.00
22/12/2020	2038 On 05-August-21			Bond Future	112.75	112.7371	112.7501	112.7371	0.00
22/12/2020	2038 On 04-November-21			Bond Future	113.97	113.9611	113.9670	113.9611	0.00
22/12/2020	2040 On 04-February-21			Bond Future	10.82	85.0609	85.6970	85.0609	79,911.00
22/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	966	1	1	1	0.00
22/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	943	1	1	1	0.00
22/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	371	0	0	0	800.00
22/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	6578	6	7	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
22/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	623	1	1	1	500.00
22/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	5661	5	6	5	0.00
22/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	41	0	0	0	500.00
22/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	990	1	1	1	0.00
22/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	57	0	0	0	800.00
22/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	5914	6	6	6	0.00
22/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	3866	4	4	4	0.00
22/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10289	11	10	11	0.00
22/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	9634	10	10	10	0.00
22/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	597	1	1	1	500.00
22/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	439	1	0	1	800.00
22/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	3969	4	4	4	0.00
22/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	4856	5	5	5	0.00
22/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	3918	4	4	4	0.00
22/12/2020	2040 On 06-May-21			Bond Future	11.02	85.9320	86.5699	85.9320	0.00
22/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	14246	14	14	14	0.00
22/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9746	9	10	9	0.00
22/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9792	9	10	9	0.00
22/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5965	6	6	6	300.00
22/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9837	9	10	9	0.00
22/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	3118	3	3	3	300.00
22/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2277	3	2	3	0.00
22/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	954	1	1	1	0.00
22/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4453	5	4	5	0.00
22/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	965	1	1	1	0.00
22/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	977	1	1	1	0.00
22/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	287	0	0	0	300.00
22/12/2020	2040 On 05-August-21			Bond Future	11.24	82.3535	82.9909	82.3535	0.00
22/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5634	5	6	5	900.00
22/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	19282	19	19	19	0.00
22/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9487	9	9	9	0.00
22/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3897	4	4	4	900.00
22/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9446	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
22/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9405	9	9	9	0.00
22/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	1796	2	2	2	0.00
22/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5161	6	5	6	0.00
22/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	1828	2	2	2	0.00
22/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	167	0	0	0	900.00
22/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	1812	2	2	2	0.00
22/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3602	4	4	4	0.00
22/12/2020	2040 On 04-November-21			Bond Future	11.45	83.2291	83.8678	83.2291	0.00
22/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10645	10	11	10	0.00
22/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10606	10	11	10	0.00
22/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10568	10	11	10	0.00
22/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2054	2	2	2	0.00
22/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2038	2	2	2	0.00
22/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2023	2	2	2	0.00
22/12/2020	2044 On 04-February-21			Bond Future	10.89	81.5462	82.2553	81.5462	51,677.00
22/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	669	1	1	1	0.00
22/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	650	1	1	1	0.00
22/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	545	0	1	0	0.00
22/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	60	0	0	0	265.00
22/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	688	1	1	1	0.00
22/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	240	0	0	0	0.00
22/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1969	2	2	2	0.00
22/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4670	5	5	5	0.00
22/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	6702	7	7	7	0.00
22/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4611	5	5	5	0.00
22/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	5028	6	5	6	265.00
22/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	9675	10	10	10	0.00
22/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2350	3	2	3	265.00
22/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4554	5	5	5	0.00
22/12/2020	2044 On 06-May-21			Bond Future	11.09	82.3814	83.0932	82.3814	0.00
22/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2557	2	3	2	3,100.00
22/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	9566	9	10	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
22/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4784	4	5	4	3,100.00
22/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	7139	7	7	7	0.00
22/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3847	3	4	3	0.00
22/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4984	5	5	5	0.00
22/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6645	6	7	6	0.00
22/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9791	9	10	9	0.00
22/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	9521	9	10	9	0.00
22/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	9476	9	9	9	0.00
22/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1073	1	1	1	0.00
22/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1061	1	1	1	0.00
22/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	990	1	1	1	3,100.00
22/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2063	2	2	2	3,100.00
22/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	2904	3	3	3	3,100.00
22/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	1876	2	2	2	0.00
22/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1049	1	1	1	0.00
22/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3035	3	3	3	0.00
22/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	3789	4	4	4	3,100.00
22/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5335	6	5	6	0.00
22/12/2020	2044 On 05-August-21			Bond Future	11.30	78.8897	79.6022	78.8897	0.00
22/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9653	9	10	9	0.00
22/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9694	9	10	9	0.00
22/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9734	9	10	9	0.00
22/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1737	2	2	2	0.00
22/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1752	2	2	2	0.00
22/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	1767	2	2	2	0.00
22/12/2020	2044 On 04-November-21			Bond Future	11.50	79.7285	80.4433	79.7285	0.00
22/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	10364	10	10	10	0.00
22/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	10402	10	10	10	0.00
22/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	10439	10	10	10	0.00
22/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2138	2	2	2	0.00
22/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2154	2	2	2	0.00
22/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2170	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
22/12/2020	2046 On 04-February-21			Bond Future	101.34	101.3181	101.3444	101.3181	14,890.00
22/12/2020	2046 On 06-May-21			Bond Future	100.61	100.5884	100.6096	100.5884	0.00
22/12/2020	2046 On 05-August-21			Bond Future	101.71	101.6983	101.7111	101.6983	0.00
22/12/2020	2046 On 04-November-21			Bond Future	101.00	100.9933	100.9998	100.9933	0.00
22/12/2020	2050 On 04-February-21			Bond Future	101.51	101.4818	101.5083	101.4818	11,025.00
22/12/2020	2050 On 06-May-21			Bond Future	102.57	102.5455	102.5665	102.5455	0.00
22/12/2020	2050 On 05-August-21			Bond Future	101.76	101.7470	101.7596	101.7470	0.00
22/12/2020	2050 On 04-November-21			Bond Future	102.86	102.8516	102.8578	102.8516	0.00
22/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	AL37 On 04-February-21			Index Future	786.78	782.8160	786.7770	782.8160	0.00
22/12/2020	AL37 On 06-May-21			Index Future	794.79	790.8230	794.7890	790.8230	0.00
22/12/2020	AL37 On 05-August-21			Index Future	803.21	799.2600	803.2060	799.2600	0.00
22/12/2020	AL37 On 04-November-21			Index Future	811.78	807.8380	811.7750	807.8380	0.00
22/12/2020	AL7T On 04-February-21			Index Future	869.35	864.1120	869.3480	864.1120	0.00
22/12/2020	AL7T On 06-May-21			Index Future	878.20	872.9510	878.2010	872.9510	0.00
22/12/2020	AL7T On 05-August-21			Index Future	887.50	882.2640	887.5010	882.2640	0.00
22/12/2020	AL7T On 04-November-21			Index Future	896.97	891.7330	896.9700	891.7330	0.00
22/12/2020	ALBI On 04-February-21			Index Future	762.79	758.4270	762.7850	758.4270	231.00
22/12/2020	ALBI On 06-May-21			Index Future	770.55	766.1850	770.5530	766.1850	0.00
22/12/2020	ALBI On 05-August-21			Index Future	778.71	774.3590	778.7130	774.3590	0.00
22/12/2020	ALBI On 04-November-21			Index Future	787.02	782.6690	787.0210	782.6690	0.00
22/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	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
22/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	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
22/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2020	ES33 On 04-February-21			Bond Future	11.33	77.2152	77.6864	77.2152	350.00
22/12/2020	ES33 On 06-May-21			Bond Future	11.58	74.2318	74.7036	74.2318	0.00
22/12/2020	ES33 On 05-August-21			Bond Future	11.84	75.0331	75.5036	75.0331	0.00
22/12/2020	ES33 On 04-November-21			Bond Future	12.10	72.0563	72.5271	72.0563	0.00
22/12/2020	ES42 On 04-February-21			Bond Future	11.83	76.2106	76.7945	76.2106	4,779.00
22/12/2020	ES42 On 06-May-21			Bond Future	12.07	72.7331	73.3187	72.7331	0.00
22/12/2020	ES42 On 05-August-21			Bond Future	12.32	73.5186	74.1042	73.5186	0.00
22/12/2020	ES42 On 04-November-21			Bond Future	12.57	70.0424	70.6296	70.0424	0.00
22/12/2020	GOVI On 04-February-21			GOVI	753.60	749.2750	753.5950	749.2750	964.00
22/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	26450	0	3	0	0.00
22/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	26550	0	3	0	0.00
22/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	26350	0	3	0	0.00
22/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	2	0	2	0.00
22/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	2	0	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
22/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	2	0	2	0.00
22/12/2020	GOVI On 06-May-21			GOVI	761.27	756.9390	761.2690	756.9390	0.00
22/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	825790	78	83	78	0.00
22/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	825890	78	83	78	0.00
22/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	825990	78	83	78	0.00
22/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 05-August-21			GOVI	769.33	765.0150	769.3310	765.0150	0.00
22/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	501810	46	50	46	0.00
22/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	501910	46	50	46	0.00
22/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	502010	46	50	46	0.00
22/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 04-November-21			GOVI	777.54	773.2250	777.5400	773.2250	0.00
22/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	491200	45	49	45	0.00
22/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	491300	45	49	45	0.00
22/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	491400	45	49	45	0.00
22/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2020	IGOV On 04-February-21			Index Future	271.71	271.7560	271.7090	271.7560	1,090.00
22/12/2020	IGOV On 06-May-21			Index Future	274.54	274.6030	274.5430	274.6030	21.00
22/12/2020	IGOV On 05-August-21			Index Future	277.52	277.5990	277.5170	277.5990	0.00
22/12/2020	IGOV On 04-November-21			Index Future	280.54	280.6440	280.5430	280.6440	0.00
22/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
22/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
22/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.29	89.3100	89.2900	89.3100	0.00
22/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.49	90.5200	90.4900	90.5200	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.86	89.9000	89.8600	89.9000	0.00
22/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.91	89.9600	89.9100	89.9600	0.00
22/12/2020	IS05 On 20-September-22			Interest Rate Swap	92.99	93.0500	92.9900	93.0500	0.00
22/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.42	93.4800	93.4200	93.4800	0.00
22/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.73	85.8100	85.7300	85.8100	0.00
22/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.19	91.3000	91.1900	91.3000	0.00
22/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.93	78.2900	77.9300	78.2900	0.00
22/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.36	74.7300	74.3600	74.7300	0.00
22/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.67	73.0500	72.6700	73.0500	0.00
22/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.62	74.9900	74.6200	74.9900	0.00
22/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.60	78.9700	78.6000	78.9700	0.00
22/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.04	77.4300	77.0400	77.4300	0.00
22/12/2020	IS10 On 21-June-27			Interest Rate Swap	79.10	79.5000	79.1000	79.5000	0.00
22/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.92	85.3400	84.9200	85.3400	0.00
22/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.30	85.7400	85.3000	85.7400	0.00
22/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.25	78.7100	78.2500	78.7100	0.00
22/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.15	86.6000	86.1500	86.6000	0.00
22/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3850	96.3650	96.3850	0.00
22/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.51	96.4800	96.4900	96.4800	0.00
22/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.4950	96.5050	96.4950	0.00
22/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.44	96.5500	96.5600	96.5500	0.00
22/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.44	96.5500	96.5600	96.5500	0.00
22/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.41	96.5750	96.5950	96.5750	0.00
22/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.4900	96.5200	96.4900	30,000.00
22/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.70	96.2750	96.3050	96.2750	0.00
22/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.72	96.2500	96.2850	96.2500	0.00
22/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.09	95.8700	95.9100	95.8700	0.00
22/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.36	95.6050	95.6450	95.6050	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
22/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.52	95.3550	95.4850	95.3550	0.00
22/12/2020	R023 On 04-February-21			Bond Future	4.69	109.1988	109.3784	109.1988	31,397.00
22/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3222	3	3	3	0.00
22/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3203	3	3	3	0.00
22/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3242	3	3	3	0.00
22/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R023 On 06-May-21			Bond Future	4.78	106.4105	106.5861	106.4105	0.00
22/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4789	5	5	5	0.00
22/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4772	5	5	5	0.00
22/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4805	5	5	5	0.00
22/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R023 On 05-August-21			Bond Future	4.86	107.5587	107.7270	107.5587	0.00
22/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	990	1	1	1	0.00
22/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	979	1	1	1	0.00
22/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	968	1	1	1	0.00
22/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	315	0	0	0	0.00
22/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	311	0	0	0	0.00
22/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	307	0	0	0	0.00
22/12/2020	R023 On 04-November-21			Bond Future	4.97	104.7948	104.9581	104.7948	0.00
22/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	532	0	1	0	0.00
22/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	526	0	1	0	0.00
22/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	519	0	1	0	0.00
22/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	614	1	1	1	0.00
22/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	607	1	1	1	0.00
22/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	601	1	1	1	0.00
22/12/2020	R035 On 04-February-21			Bond Future	10.52	91.4309	92.0319	91.4309	96,047.00
22/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	788	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
22/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	954	1	1	1	0.00
22/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	768	1	1	1	0.00
22/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	749	1	1	1	0.00
22/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4655	4	5	4	0.00
22/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	684	1	1	1	650.00
22/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4004	4	4	4	0.00
22/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3516	4	4	4	650.00
22/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	3954	4	4	4	0.00
22/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	3903	4	4	4	0.00
22/12/2020	R035 On 06-May-21			Bond Future	10.73	87.8937	88.4959	87.8937	0.00
22/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4600	4	5	4	0.00
22/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4989	5	5	5	600.00
22/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12797	12	13	12	0.00
22/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2468	2	2	2	600.00
22/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	10204	10	10	10	0.00
22/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8720	8	9	8	0.00
22/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3736	3	4	3	1,650.00
22/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5678	5	6	5	0.00
22/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	10250	10	10	10	0.00
22/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2902	3	3	3	0.00
22/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1599	1	2	1	500.00
22/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6662	6	7	6	0.00
22/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	2046	2	2	2	793.00
22/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10295	10	10	10	0.00
22/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	12145	12	12	12	0.00
22/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	374	0	0	0	1,650.00
22/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5289	6	5	6	0.00
22/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	656	1	1	1	0.00
22/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	648	1	1	1	0.00
22/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1628	2	2	2	1,650.00
22/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	307	0	0	0	600.00
22/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4636	5	5	5	0.00
22/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4079	4	4	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6142	7	6	7	0.00
22/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2015	2	2	2	793.00
22/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	639	1	1	1	0.00
22/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	988	1	1	1	793.00
22/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3234	4	3	4	0.00
22/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2588	3	3	3	500.00
22/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2359	3	2	3	0.00
22/12/2020	R035 On 05-August-21			Bond Future	10.95	88.8423	89.4434	88.8423	0.00
22/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3660	3	4	3	0.00
22/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1765	2	2	2	100.00
22/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5697	5	6	5	0.00
22/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	48647	49	49	49	0.00
22/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3155	3	3	3	100.00
22/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	48764	49	49	49	0.00
22/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	48881	49	49	49	0.00
22/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	4810	5	5	5	100.00
22/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	7876	8	8	8	0.00
22/12/2020	R035 On 04-November-21			Bond Future	11.18	85.3126	85.9145	85.3126	0.00
22/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14663	14	15	14	0.00
22/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2322	2	2	2	782.00
22/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6796	6	7	6	0.00
22/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9564	9	10	9	0.00
22/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9601	9	10	9	0.00
22/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2092	2	2	2	400.00
22/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3248	3	3	3	400.00
22/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4532	4	5	4	0.00
22/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9638	9	10	9	0.00
22/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2027	2	2	2	0.00
22/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5143	5	5	5	782.00
22/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8364	9	8	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
22/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	8873	9	9	9	0.00
22/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3455	4	3	4	782.00
22/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6737	7	7	7	0.00
22/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2042	2	2	2	0.00
22/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2058	2	2	2	0.00
22/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	693	1	1	1	400.00
22/12/2020	R186 On 04-February-21			Bond Future	6.82	118.3417	118.9720	118.3417	79,435.00
22/12/2020	R186 On 04-February-21	7.30	Call	Bond Future	2839	0	3	0	0.00
22/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6059	5	6	5	0.00
22/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6879	6	7	6	0.00
22/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6831	6	7	6	0.00
22/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6783	6	7	6	0.00
22/12/2020	R186 On 04-February-21	7.30	Put	Bond Future	334	0	0	0	0.00
22/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	29	0	0	0	15,177.00
22/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	13	0	0	0	0.00
22/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	15	0	0	0	0.00
22/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	14	0	0	0	0.00
22/12/2020	R186 On 06-May-21			Bond Future	6.98	119.5529	120.1831	119.5529	0.00
22/12/2020	R186 On 06-May-21	7.30	Call	Bond Future	2849	0	3	0	0.00
22/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17297	17	17	17	0.00
22/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17256	17	17	17	0.00
22/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17215	17	17	17	0.00
22/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
22/12/2020	R186 On 06-May-21	7.30	Put	Bond Future	1239	0	1	0	15,177.00
22/12/2020	R186 On 05-August-21			Bond Future	7.14	115.5617	116.1887	115.5617	0.00
22/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7255	7	7	7	0.00
22/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7217	7	7	7	0.00
22/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7179	7	7	7	0.00
22/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	412	1	0	1	0.00
22/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	406	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
22/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	400	0	0	0	0.00
22/12/2020	R186 On 04-November-21			Bond Future	7.32	116.7899	117.4160	116.7899	0.00
22/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4930	5	5	5	0.00
22/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4866	4	5	4	0.00
22/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4898	4	5	4	0.00
22/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1398	2	1	2	0.00
22/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1410	2	1	2	0.00
22/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1386	2	1	2	0.00
22/12/2020	R197 On 04-February-21			Bond Future	319.15	319.1737	319.1521	319.1737	2,441.00
22/12/2020	R197 On 06-May-21			Bond Future	322.48	322.5191	322.4798	322.5191	0.00
22/12/2020	R197 On 05-August-21			Bond Future	318.00	318.0648	317.9981	318.0648	0.00
22/12/2020	R197 On 04-November-21			Bond Future	321.43	321.5184	321.4304	321.5184	0.00
22/12/2020	R202 On 04-February-21			Bond Future	221.00	220.9497	221.0041	220.9497	7,878.00
22/12/2020	R202 On 06-May-21			Bond Future	223.31	223.2655	223.3083	223.2655	0.00
22/12/2020	R202 On 05-August-21			Bond Future	221.50	221.4728	221.4973	221.4728	0.00
22/12/2020	R202 On 04-November-21			Bond Future	223.89	223.8774	223.8878	223.8774	0.00
22/12/2020	R209 On 04-February-21			Bond Future	10.30	71.0182	71.5091	71.0182	25,916.00
22/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1330	1	1	1	0.00
22/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1306	1	1	1	0.00
22/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1355	1	1	1	0.00
22/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2436	3	2	3	0.00
22/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2507	3	3	3	0.00
22/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2471	3	2	3	0.00
22/12/2020	R209 On 06-May-21			Bond Future	10.49	68.6058	69.0980	68.6058	5,250.00
22/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3463	3	3	3	0.00
22/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9515	9	10	9	0.00
22/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	7035	7	7	7	0.00
22/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2486	2	2	2	5,325.00
22/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5702	5	6	5	0.00
22/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1388	1	1	1	6,250.00
22/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4783	4	5	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
22/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1892	2	2	2	0.00
22/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9554	9	10	9	0.00
22/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9475	9	9	9	0.00
22/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9435	9	9	9	0.00
22/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	523	1	1	1	0.00
22/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	516	1	1	1	0.00
22/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	503	1	1	1	9,150.00
22/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	1958	2	2	2	3,500.00
22/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	4753	5	5	5	0.00
22/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	5781	6	6	6	0.00
22/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1558	2	2	2	9,150.00
22/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1108	1	1	1	3,750.00
22/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	3861	4	4	4	0.00
22/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	509	1	1	1	0.00
22/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	2832	3	3	3	6,250.00
22/12/2020	R209 On 05-August-21			Bond Future	10.68	69.3464	69.8379	69.3464	0.00
22/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7494	7	7	7	0.00
22/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7460	7	7	7	0.00
22/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7528	7	8	7	0.00
22/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1644	2	2	2	0.00
22/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1673	2	2	2	0.00
22/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1658	2	2	2	0.00
22/12/2020	R209 On 04-November-21			Bond Future	10.87	66.9437	67.4359	66.9437	0.00
22/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8501	8	9	8	0.00
22/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8534	8	9	8	0.00
22/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8469	8	8	8	0.00
22/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	1918	2	2	2	0.00
22/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	1932	2	2	2	0.00
22/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	1946	2	2	2	0.00
22/12/2020	R210 On 04-February-21			Bond Future	194.90	195.1234	194.9049	195.1234	1,213.00
22/12/2020	R210 On 06-May-21			Bond Future	194.22	194.4528	194.2212	194.4528	0.00
22/12/2020	R210 On 05-August-21			Bond Future	196.35	196.5979	196.3474	196.5979	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
22/12/2020	R210 On 04-November-21			Bond Future	195.72	195.9900	195.7241	195.9900	0.00
22/12/2020	R212 On 04-February-21			Bond Future	170.23	170.2479	170.2279	170.2479	5,730.00
22/12/2020	R212 On 06-May-21			Bond Future	172.00	172.0326	172.0031	172.0326	0.00
22/12/2020	R212 On 05-August-21			Bond Future	171.55	171.5960	171.5515	171.5960	0.00
22/12/2020	R212 On 04-November-21			Bond Future	173.40	173.4591	173.4031	173.4591	0.00
22/12/2020	R213 On 04-February-21			Bond Future	9.28	87.8000	88.4102	87.8000	8,858.00
22/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	2066	2	2	2	0.00
22/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	2033	2	2	2	0.00
22/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	2000	2	2	2	0.00
22/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1381	2	1	2	0.00
22/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1356	2	1	2	0.00
22/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1332	2	1	2	0.00
22/12/2020	R213 On 06-May-21			Bond Future	9.47	85.1707	85.7824	85.1707	0.00
22/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12472	12	12	12	0.00
22/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12429	12	12	12	0.00
22/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12516	12	13	12	0.00
22/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	114	0	0	0	0.00
22/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	118	0	0	0	0.00
22/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	116	0	0	0	0.00
22/12/2020	R213 On 05-August-21			Bond Future	9.67	86.0897	86.7007	86.0897	0.00
22/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7174	7	7	7	0.00
22/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4831	4	5	4	0.00
22/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7465	7	7	7	0.00
22/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2509	2	3	2	200.00
22/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7429	7	7	7	0.00
22/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7392	7	7	7	0.00
22/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1298	1	1	1	0.00
22/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1285	1	1	1	0.00
22/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2311	3	2	3	200.00
22/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4340	5	4	5	0.00
22/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1272	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
22/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1378	2	1	2	200.00
22/12/2020	R213 On 04-November-21			Bond Future	9.88	83.4759	84.0878	83.4759	0.00
22/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7898	7	8	7	0.00
22/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7864	7	8	7	0.00
22/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7932	7	8	7	0.00
22/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1734	2	2	2	0.00
22/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1720	2	2	2	0.00
22/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1706	2	2	2	0.00
22/12/2020	R214 On 04-February-21			Bond Future	10.68	68.0389	68.5963	68.0389	15,475.00
22/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	1008	1	1	1	0.00
22/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	988	1	1	1	0.00
22/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	1029	1	1	1	0.00
22/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3177	4	3	4	0.00
22/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3261	4	3	4	0.00
22/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3219	4	3	4	0.00
22/12/2020	R214 On 06-May-21			Bond Future	10.87	65.4594	66.0187	65.4594	0.00
22/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	8240	8	8	8	0.00
22/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	8202	8	8	8	0.00
22/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	8165	8	8	8	0.00
22/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	912	1	1	1	0.00
22/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	902	1	1	1	0.00
22/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	892	1	1	1	0.00
22/12/2020	R214 On 05-August-21			Bond Future	11.05	66.1658	66.7255	66.1658	0.00
22/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	7135	7	7	7	0.00
22/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7168	7	7	7	0.00
22/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	7103	7	7	7	0.00
22/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2043	2	2	2	0.00
22/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2076	2	2	2	0.00
22/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2059	2	2	2	0.00
22/12/2020	R214 On 04-November-21			Bond Future	11.24	63.5923	64.1538	63.5923	0.00
22/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8425	8	8	8	0.00
22/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8394	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
22/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8364	8	8	8	0.00
22/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2247	2	2	2	0.00
22/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2217	2	2	2	0.00
22/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2232	2	2	2	0.00
22/12/2020	R248 On 04-February-21			Bond Future	10.80	85.3582	86.0536	85.3582	116,106.00
22/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1183	1	1	1	0.00
22/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	2218	2	2	2	2,140.00
22/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	5549	5	6	5	0.00
22/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	130	0	0	0	2,140.00
22/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	1156	1	1	1	0.00
22/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	2033	2	2	2	0.00
22/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	1129	1	1	1	0.00
22/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3669	4	4	4	0.00
22/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3619	4	4	4	0.00
22/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	647	1	1	1	0.00
22/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2375	3	2	3	0.00
22/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	8074	9	8	9	0.00
22/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3568	4	4	4	0.00
22/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2191	3	2	3	0.00
22/12/2020	R248 On 06-May-21			Bond Future	10.98	81.8219	82.5198	81.8219	0.00
22/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9836	9	10	9	0.00
22/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9790	9	10	9	0.00
22/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9882	9	10	9	0.00
22/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1009	1	1	1	0.00
22/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1033	1	1	1	0.00
22/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1021	1	1	1	0.00
22/12/2020	R248 On 05-August-21			Bond Future	11.17	82.7050	83.4033	82.7050	0.00
22/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	10067	10	10	10	0.00
22/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	10025	9	10	9	0.00
22/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	10108	10	10	10	0.00
22/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1707	2	2	2	0.00
22/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1692	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
22/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1677	2	2	2	0.00
22/12/2020	R248 On 04-November-21			Bond Future	11.37	79.1732	79.8736	79.1732	0.00
22/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10831	10	11	10	0.00
22/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10870	10	11	10	0.00
22/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10908	10	11	10	0.00
22/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	1993	2	2	2	0.00
22/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2008	2	2	2	0.00
22/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2024	2	2	2	0.00