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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/12/2020 TO: 18/12/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	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
18/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	2025 On 04-February-21			Bond Future	148.10	148.3274	148.0967	148.3274	7,208.00
18/12/2020	2025 On 06-May-21			Bond Future	149.65	149.8832	149.6496	149.8832	0.00
18/12/2020	2025 On 05-August-21			Bond Future	149.77	150.0050	149.7686	150.0050	0.00
18/12/2020	2025 On 04-November-21			Bond Future	151.39	151.6338	151.3947	151.6338	0.00
18/12/2020	2029 On 04-February-21			Bond Future	104.73	105.1145	104.7281	105.1145	2,158.00
18/12/2020	2029 On 06-May-21			Bond Future	104.69	105.0767	104.6860	105.0767	0.00
18/12/2020	2029 On 05-August-21			Bond Future	105.84	106.2363	105.8410	106.2363	0.00
18/12/2020	2029 On 04-November-21			Bond Future	105.84	106.2384	105.8388	106.2384	0.00
18/12/2020	2030 On 04-February-21			Bond Future	8.79	95.2859	95.3892	95.2859	104,911.00
18/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	3060	3	3	3	0.00
18/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3615	4	4	4	0.00
18/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3838	4	4	4	0.00
18/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	438	0	0	0	1,600.00
18/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1910	2	2	2	800.00
18/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7995	8	8	8	0.00
18/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	691	1	1	1	1,000.00
18/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	3019	3	3	3	0.00
18/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2978	3	3	3	0.00
18/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	3185	3	3	3	1,600.00
18/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2857	3	3	3	1,000.00
18/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	674	1	1	1	800.00
18/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3239	3	3	3	0.00
18/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	898	1	1	1	0.00
18/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	846	1	1	1	0.00
18/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	3991	4	4	4	0.00
18/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	765	1	1	1	0.00
18/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	829	1	1	1	0.00
18/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1467	2	1	2	0.00
18/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	63	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
18/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3194	3	3	3	0.00
18/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	563	1	1	1	2,000.00
18/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	624	1	1	1	4,000.00
18/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	813	1	1	1	0.00
18/12/2020	2030 On 06-May-21			Bond Future	8.98	96.2622	96.3663	96.2622	0.00
18/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2186	2	2	2	300.00
18/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3516	3	4	3	0.00
18/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9756	10	10	10	0.00
18/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	14180	14	14	14	0.00
18/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3685	4	4	4	300.00
18/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	688	1	1	1	700.00
18/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6716	7	7	7	0.00
18/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3287	3	3	3	0.00
18/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	6212	6	6	6	0.00
18/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	14089	14	14	14	0.00
18/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10709	11	11	11	0.00
18/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	14134	14	14	14	0.00
18/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	54	0	0	0	0.00
18/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	215	0	0	0	300.00
18/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2021	2	2	2	0.00
18/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	55	0	0	0	0.00
18/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	862	1	1	1	0.00
18/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2299	2	2	2	0.00
18/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	53	0	0	0	0.00
18/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	304	0	0	0	0.00
18/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2133	2	2	2	700.00
18/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6698	7	7	7	0.00
18/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	994	1	1	1	700.00
18/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3381	3	3	3	0.00
18/12/2020	2030 On 05-August-21			Bond Future	9.18	93.2961	93.4011	93.2961	0.00
18/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	7217	7	7	7	0.00
18/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	587	1	1	1	200.00
18/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2655	3	3	3	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
18/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7712	8	8	8	0.00
18/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2238	2	2	2	200.00
18/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14653	15	15	15	0.00
18/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	4096	4	4	4	600.00
18/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7635	8	8	8	0.00
18/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7673	8	8	8	0.00
18/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1105	1	1	1	0.00
18/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1117	1	1	1	0.00
18/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	127	0	0	0	600.00
18/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9262	9	9	9	0.00
18/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1257	1	1	1	200.00
18/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4478	5	4	5	0.00
18/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1093	1	1	1	0.00
18/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2604	3	3	3	0.00
18/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	3930	4	4	4	0.00
18/12/2020	2030 On 04-November-21			Bond Future	9.38	94.2880	94.3940	94.2880	0.00
18/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2277	2	2	2	300.00
18/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10982	11	11	11	0.00
18/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7826	8	8	8	0.00
18/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7897	8	8	8	0.00
18/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1396	1	1	1	300.00
18/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7861	8	8	8	0.00
18/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1597	2	2	2	0.00
18/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5611	6	6	6	0.00
18/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	729	1	1	1	300.00
18/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1611	2	2	2	0.00
18/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7589	8	8	8	0.00
18/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1584	2	2	2	0.00
18/12/2020	2032 On 04-February-21			Bond Future	9.70	92.9417	93.2435	92.9417	114,937.00
18/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1664	2	2	2	0.00
18/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	207	0	0	0	800.00
18/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1635	2	2	2	0.00

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18/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1694	2	2	2	0.00
18/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	847	1	1	1	800.00
18/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6908	7	7	7	0.00
18/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	228	0	0	0	800.00
18/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2120	2	2	2	0.00
18/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3454	4	3	4	0.00
18/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2187	2	2	2	0.00
18/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6151	6	6	6	0.00
18/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2153	2	2	2	0.00
18/12/2020	2032 On 06-May-21			Bond Future	9.90	89.7498	90.0545	89.7498	0.00
18/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4638	4	5	4	736.00
18/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	12394	12	12	12	0.00
18/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	12348	12	12	12	0.00
18/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14515	14	15	14	0.00
18/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	12440	12	12	12	0.00
18/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	226	0	0	0	0.00
18/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	233	0	0	0	0.00
18/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	229	0	0	0	0.00
18/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	109	0	0	0	736.00
18/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2079	2	2	2	0.00
18/12/2020	2032 On 05-August-21			Bond Future	10.11	90.7190	91.0267	90.7190	0.00
18/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	8342	8	8	8	0.00
18/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8381	8	8	8	0.00
18/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8420	8	8	8	0.00
18/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1392	1	1	1	0.00
18/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1405	1	1	1	0.00
18/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1419	1	1	1	0.00
18/12/2020	2032 On 04-November-21			Bond Future	10.33	87.5389	87.8498	87.5389	0.00
18/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1921	2	2	2	700.00
18/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	13418	13	13	13	0.00
18/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	9180	9	9	9	0.00
18/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2979	3	3	3	700.00
18/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	9107	9	9	9	0.00

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18/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	9143	9	9	9	0.00
18/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1727	2	2	2	0.00
18/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1755	2	2	2	0.00
18/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	7874	8	8	8	0.00
18/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	654	1	1	1	700.00
18/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1741	2	2	2	0.00
18/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	5876	6	6	6	0.00
18/12/2020	2033 On 04-February-21			Bond Future	99.97	99.9652	99.9717	99.9652	8,131.00
18/12/2020	2033 On 06-May-21			Bond Future	99.80	99.7972	99.8034	99.7972	0.00
18/12/2020	2033 On 05-August-21			Bond Future	100.90	100.8984	100.9045	100.8984	0.00
18/12/2020	2033 On 04-November-21			Bond Future	100.77	100.7683	100.7744	100.7683	0.00
18/12/2020	2037 On 04-February-21			Bond Future	10.59	83.8899	84.2802	83.8899	131,635.00
18/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	1237	1	1	1	0.00
18/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	8709	8	9	8	300.00
18/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	229	0	0	0	72.00
18/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1782	2	2	2	240.00
18/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	1211	1	1	1	0.00
18/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	1186	1	1	1	0.00
18/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	8340	8	8	8	0.00
18/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	17602	17	18	17	0.00
18/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	3130	3	3	3	0.00
18/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	1396	1	1	1	0.00
18/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3013	3	3	3	72.00
18/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1402	2	1	2	72.00
18/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	1	0	0	0	300.00
18/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	3357	4	3	4	0.00
18/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	3313	4	3	4	0.00
18/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	6883	7	7	7	0.00
18/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	202	0	0	0	240.00
18/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	2510	3	3	3	0.00
18/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	3269	4	3	4	0.00

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18/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	171	0	0	0	0.00
18/12/2020	2037 On 06-May-21			Bond Future	10.79	84.7495	85.1435	84.7495	0.00
18/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	10459	10	10	10	0.00
18/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	10369	10	10	10	0.00
18/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	10414	10	10	10	0.00
18/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	708	1	1	1	0.00
18/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	726	1	1	1	0.00
18/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	717	1	1	1	0.00
18/12/2020	2037 On 05-August-21			Bond Future	11.01	81.4090	81.8070	81.4090	0.00
18/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	9093	9	9	9	0.00
18/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	9172	9	9	9	0.00
18/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	9133	9	9	9	0.00
18/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	1716	2	2	2	0.00
18/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	1731	2	2	2	0.00
18/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	1701	2	2	2	0.00
18/12/2020	2037 On 04-November-21			Bond Future	11.22	82.2746	82.6768	82.2746	0.00
18/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	10727	10	11	10	0.00
18/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	10765	11	11	11	0.00
18/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	10802	11	11	11	0.00
18/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	1772	2	2	2	0.00
18/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	1758	2	2	2	0.00
18/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	1785	2	2	2	0.00
18/12/2020	2038 On 04-February-21			Bond Future	112.03	112.7804	112.0298	112.7804	7,655.00
18/12/2020	2038 On 06-May-21			Bond Future	113.20	113.9634	113.2046	113.9634	0.00
18/12/2020	2038 On 05-August-21			Bond Future	112.73	113.4976	112.7300	113.4976	0.00
18/12/2020	2038 On 04-November-21			Bond Future	113.95	114.7300	113.9541	114.7300	0.00
18/12/2020	2040 On 04-February-21			Bond Future	10.73	85.6378	86.3062	85.6378	79,917.00
18/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	1248	1	1	1	0.00
18/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	1222	1	1	1	0.00
18/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	842	1	1	1	500.00
18/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	6233	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
18/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	529	0	1	0	800.00
18/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	7164	7	7	7	0.00
18/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	1275	1	1	1	0.00
18/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	74	0	0	0	500.00
18/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	99	0	0	0	800.00
18/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	5463	6	5	6	0.00
18/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	9067	10	9	10	0.00
18/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	3543	4	4	4	0.00
18/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	9712	10	10	10	0.00
18/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	416	0	0	0	800.00
18/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	560	1	1	1	500.00
18/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	4465	5	4	5	0.00
18/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	3638	4	4	4	0.00
18/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	3590	4	4	4	0.00
18/12/2020	2040 On 06-May-21			Bond Future	10.93	86.5154	87.1903	86.5154	0.00
18/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	14847	14	15	14	0.00
18/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	10302	10	10	10	0.00
18/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	10349	10	10	10	0.00
18/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	3470	3	3	3	300.00
18/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	6439	6	6	6	300.00
18/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	10396	10	10	10	0.00
18/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	892	1	1	1	0.00
18/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2131	2	2	2	0.00
18/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4184	5	4	5	0.00
18/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	902	1	1	1	0.00
18/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	913	1	1	1	0.00
18/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	268	0	0	0	300.00
18/12/2020	2040 On 05-August-21			Bond Future	11.14	82.9436	83.6256	82.9436	0.00
18/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	6059	6	6	6	900.00
18/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	19904	19	20	19	0.00
18/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	10011	10	10	10	0.00
18/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	4250	4	4	4	900.00
18/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9969	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
18/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9928	9	10	9	0.00
18/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	1686	2	2	2	0.00
18/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	4880	5	5	5	0.00
18/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	1716	2	2	2	0.00
18/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	154	0	0	0	900.00
18/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	1701	2	2	2	0.00
18/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3392	4	3	4	0.00
18/12/2020	2040 On 04-November-21			Bond Future	11.35	83.8256	84.5148	83.8256	0.00
18/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	11173	11	11	11	0.00
18/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	11134	11	11	11	0.00
18/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	11095	11	11	11	0.00
18/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	1934	2	2	2	0.00
18/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	1919	2	2	2	0.00
18/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	1905	2	2	2	0.00
18/12/2020	2044 On 04-February-21			Bond Future	10.81	82.1991	82.8717	82.1991	51,681.00
18/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	900	1	1	1	0.00
18/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	877	1	1	1	0.00
18/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	103	0	0	0	265.00
18/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	749	1	1	1	0.00
18/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	923	1	1	1	0.00
18/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	360	0	0	0	0.00
18/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	2378	2	2	2	0.00
18/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4281	5	4	5	0.00
18/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	6206	7	6	7	0.00
18/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4226	5	4	5	0.00
18/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	4617	5	5	5	265.00
18/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	9102	10	9	10	0.00
18/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2143	2	2	2	265.00
18/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4173	5	4	5	0.00
18/12/2020	2044 On 06-May-21			Bond Future	11.00	83.0415	83.7206	83.0415	0.00
18/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2875	2	3	2	3,100.00
18/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	5220	5	5	5	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	7649	7	8	7	0.00
18/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	10125	10	10	10	0.00
18/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	4241	4	4	4	0.00
18/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	5428	5	5	5	0.00
18/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	7142	7	7	7	0.00
18/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	10354	10	10	10	0.00
18/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	10080	10	10	10	0.00
18/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	10034	9	10	9	0.00
18/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1003	1	1	1	0.00
18/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	992	1	1	1	0.00
18/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	926	1	1	1	3,100.00
18/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	1932	2	2	2	3,100.00
18/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	2720	3	3	3	3,100.00
18/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	980	1	1	1	0.00
18/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	1757	2	2	2	0.00
18/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	2844	3	3	3	0.00
18/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	3556	4	4	4	3,100.00
18/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5025	5	5	5	0.00
18/12/2020	2044 On 05-August-21			Bond Future	11.20	79.5573	80.2436	79.5573	0.00
18/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	10186	10	10	10	0.00
18/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	10227	10	10	10	0.00
18/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	10268	10	10	10	0.00
18/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1629	2	2	2	0.00
18/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1644	2	2	2	0.00
18/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	1658	2	2	2	0.00
18/12/2020	2044 On 04-November-21			Bond Future	11.40	80.4033	81.0969	80.4033	0.00
18/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	10892	10	11	10	0.00
18/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	10930	10	11	10	0.00
18/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	10968	11	11	11	0.00
18/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2014	2	2	2	0.00
18/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2029	2	2	2	0.00
18/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2044	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
18/12/2020	2046 On 04-February-21			Bond Future	101.91	102.1658	101.9131	102.1658	14,890.00
18/12/2020	2046 On 06-May-21			Bond Future	101.19	101.4456	101.1901	101.4456	0.00
18/12/2020	2046 On 05-August-21			Bond Future	102.31	102.5652	102.3067	102.5652	0.00
18/12/2020	2046 On 04-November-21			Bond Future	101.61	101.8699	101.6084	101.8699	0.00
18/12/2020	2050 On 04-February-21			Bond Future	102.24	103.4821	102.2358	103.4821	11,025.00
18/12/2020	2050 On 06-May-21			Bond Future	103.31	104.5673	103.3079	104.5673	0.00
18/12/2020	2050 On 05-August-21			Bond Future	102.52	103.7915	102.5178	103.7915	0.00
18/12/2020	2050 On 04-November-21			Bond Future	103.63	104.9185	103.6310	104.9185	0.00
18/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	AL37 On 04-February-21			Index Future	787.43	786.4470	787.4280	786.4470	0.00
18/12/2020	AL37 On 06-May-21			Index Future	795.49	794.5020	795.4890	794.5020	0.00
18/12/2020	AL37 On 05-August-21			Index Future	803.98	802.9850	803.9810	802.9850	0.00
18/12/2020	AL37 On 04-November-21			Index Future	812.61	811.6050	812.6110	811.6050	0.00
18/12/2020	AL7T On 04-February-21			Index Future	872.41	870.7110	872.4050	870.7110	0.00
18/12/2020	AL7T On 06-May-21			Index Future	881.34	879.6280	881.3370	879.6280	0.00
18/12/2020	AL7T On 05-August-21			Index Future	890.75	889.0200	890.7450	889.0200	0.00
18/12/2020	AL7T On 04-November-21			Index Future	900.31	898.5640	900.3060	898.5640	0.00
18/12/2020	ALBI On 04-February-21			Index Future	766.39	763.5270	766.3850	763.5270	231.00
18/12/2020	ALBI On 06-May-21			Index Future	774.23	771.3470	774.2310	771.3470	0.00
18/12/2020	ALBI On 05-August-21			Index Future	782.50	779.5830	782.4960	779.5830	0.00
18/12/2020	ALBI On 04-November-21			Index Future	790.90	787.9520	790.8950	787.9520	0.00
18/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	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
18/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	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
18/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2020	ES33 On 04-February-21			Bond Future	11.23	77.8448	78.2207	77.8448	350.00
18/12/2020	ES33 On 06-May-21			Bond Future	11.47	74.8683	75.2478	74.8683	0.00
18/12/2020	ES33 On 05-August-21			Bond Future	11.73	75.6767	76.0602	75.6767	0.00
18/12/2020	ES33 On 04-November-21			Bond Future	11.99	72.7069	73.0944	72.7069	0.00
18/12/2020	ES42 On 04-February-21			Bond Future	11.75	76.6384	77.2746	76.6384	4,779.00
18/12/2020	ES42 On 06-May-21			Bond Future	11.99	73.1658	73.8082	73.1658	0.00
18/12/2020	ES42 On 05-August-21			Bond Future	12.23	73.9563	74.6055	73.9563	0.00
18/12/2020	ES42 On 04-November-21			Bond Future	12.48	70.4849	71.1410	70.4849	0.00
18/12/2020	GOVI On 04-February-21			GOVI	757.09	754.3520	757.0940	754.3520	965.00
18/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	61440	3	6	3	0.00
18/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	61540	3	6	3	0.00
18/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	61340	3	6	3	0.00
18/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 06-May-21			GOVI	764.85	762.0770	764.8450	762.0770	0.00
18/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	861550	83	86	83	0.00
18/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	861650	83	86	83	0.00
18/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	861750	83	86	83	0.00
18/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 05-August-21			GOVI	773.01	770.2140	773.0100	770.2140	0.00
18/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	538600	51	54	51	0.00
18/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	538700	51	54	51	0.00
18/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	538800	51	54	51	0.00
18/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 04-November-21			GOVI	781.31	778.4820	781.3080	778.4820	0.00
18/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	528880	50	53	50	0.00
18/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	529080	50	53	50	0.00
18/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	528980	50	53	50	0.00
18/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
18/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
18/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2020	IGOV On 04-February-21			Index Future	272.38	273.1450	272.3770	273.1450	1,090.00
18/12/2020	IGOV On 06-May-21			Index Future	275.23	276.0090	275.2330	276.0090	21.00
18/12/2020	IGOV On 05-August-21			Index Future	278.24	279.0230	278.2380	279.0230	0.00
18/12/2020	IGOV On 04-November-21			Index Future	281.29	282.0840	281.2900	282.0840	0.00
18/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
18/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.4000	90.3900	90.4000	0.00
18/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.30	89.3100	89.3000	89.3100	0.00
18/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.52	90.5400	90.5200	90.5400	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
18/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.89	89.9200	89.8900	89.9200	0.00
18/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.95	89.9800	89.9500	89.9800	0.00
18/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.03	93.0800	93.0300	93.0800	0.00
18/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.47	93.5200	93.4700	93.5200	0.00
18/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.78	85.8500	85.7800	85.8500	0.00
18/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.25	91.3100	91.2500	91.3100	0.00
18/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.97	78.0100	77.9700	78.0100	0.00
18/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.38	74.4300	74.3800	74.4300	0.00
18/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.69	72.7300	72.6900	72.7300	0.00
18/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.62	74.6500	74.6200	74.6500	0.00
18/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.58	78.6100	78.5800	78.6100	0.00
18/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.01	77.0500	77.0100	77.0500	0.00
18/12/2020	IS10 On 21-June-27			Interest Rate Swap	79.05	79.0800	79.0500	79.0800	0.00
18/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.85	84.8900	84.8500	84.8900	0.00
18/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.23	85.2700	85.2300	85.2700	0.00
18/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.18	78.2200	78.1800	78.2200	0.00
18/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.08	86.1200	86.0800	86.1200	0.00
18/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.62	96.3850	96.3850	96.3850	0.00
18/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.52	96.4700	96.4800	96.4700	0.00
18/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.51	96.4750	96.4950	96.4750	0.00
18/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.46	96.5100	96.5400	96.5100	0.00
18/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.45	96.5200	96.5500	96.5200	0.00
18/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.44	96.5250	96.5650	96.5250	0.00
18/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.52	96.4300	96.4800	96.4300	30,000.00
18/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.72	96.2350	96.2850	96.2350	0.00
18/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.74	96.0800	96.2600	96.0800	0.00
18/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.09	95.8800	95.9100	95.8800	0.00
18/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.33	95.6350	95.6750	95.6350	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
18/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.55	95.4650	95.4550	95.4650	0.00
18/12/2020	R023 On 04-February-21			Bond Future	4.68	109.3982	109.4005	109.3982	31,397.00
18/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3245	3	3	3	0.00
18/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3225	3	3	3	0.00
18/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3264	3	3	3	0.00
18/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R023 On 06-May-21			Bond Future	4.76	106.6127	106.6146	106.6127	0.00
18/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4817	5	5	5	0.00
18/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4801	5	5	5	0.00
18/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4834	5	5	5	0.00
18/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R023 On 05-August-21			Bond Future	4.83	107.7635	107.7652	107.7635	0.00
18/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1021	1	1	1	0.00
18/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1010	1	1	1	0.00
18/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	999	1	1	1	0.00
18/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	307	0	0	0	0.00
18/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	303	0	0	0	0.00
18/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	299	0	0	0	0.00
18/12/2020	R023 On 04-November-21			Bond Future	4.94	105.0019	105.0036	105.0019	0.00
18/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	558	1	1	1	0.00
18/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	551	1	1	1	0.00
18/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	545	1	1	1	0.00
18/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	594	1	1	1	0.00
18/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	588	1	1	1	0.00
18/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	581	1	1	1	0.00
18/12/2020	R035 On 04-February-21			Bond Future	10.39	92.5816	92.9053	92.5816	96,051.00
18/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	1132	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
18/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	1338	1	1	1	0.00
18/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	1108	1	1	1	0.00
18/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	1083	1	1	1	0.00
18/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	5422	5	5	5	0.00
18/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	577	1	1	1	650.00
18/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	3465	4	3	4	0.00
18/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3027	3	3	3	650.00
18/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	3419	4	3	4	0.00
18/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	3374	4	3	4	0.00
18/12/2020	R035 On 06-May-21			Bond Future	10.59	89.0568	89.3836	89.0568	0.00
18/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	5207	5	5	5	0.00
18/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	5618	5	6	5	600.00
18/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	13644	13	14	13	0.00
18/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2909	3	3	3	600.00
18/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	11011	11	11	11	0.00
18/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	9491	9	9	9	0.00
18/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	4286	4	4	4	1,650.00
18/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	6342	6	6	6	0.00
18/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	11057	11	11	11	0.00
18/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	3384	3	3	3	0.00
18/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1940	2	2	2	500.00
18/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	7366	7	7	7	0.00
18/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	12984	13	13	13	0.00
18/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	2442	2	2	2	793.00
18/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	11104	11	11	11	0.00
18/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	575	1	1	1	0.00
18/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	568	1	1	1	0.00
18/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	326	0	0	0	1,650.00
18/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	4797	5	5	5	0.00
18/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1445	2	1	2	1,650.00
18/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	267	0	0	0	600.00
18/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4189	4	4	4	0.00
18/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	3674	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
18/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	5596	6	6	6	0.00
18/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	1790	2	2	2	793.00
18/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	560	1	1	1	0.00
18/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	872	1	1	1	793.00
18/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	2896	3	3	3	0.00
18/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2308	2	2	2	500.00
18/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2101	2	2	2	0.00
18/12/2020	R035 On 05-August-21			Bond Future	10.81	90.0183	90.3484	90.0183	0.00
18/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	4147	4	4	4	0.00
18/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
18/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	2080	2	2	2	100.00
18/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
18/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	6306	6	6	6	0.00
18/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
18/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	47742	48	48	48	0.00
18/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	2859	3	3	3	100.00
18/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	47976	48	48	48	0.00
18/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	47859	48	48	48	0.00
18/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	4393	4	4	4	100.00
18/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	7286	7	7	7	0.00
18/12/2020	R035 On 04-November-21			Bond Future	11.03	86.5012	86.8348	86.5012	0.00
18/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	15506	15	16	15	0.00
18/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2666	3	3	3	782.00
18/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	7421	7	7	7	0.00
18/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	10291	10	10	10	0.00
18/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	10330	10	10	10	0.00
18/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3671	3	4	3	400.00
18/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	5044	5	5	5	0.00
18/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2414	2	2	2	400.00
18/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	10368	10	10	10	0.00
18/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	1836	2	2	2	0.00
18/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3160	3	3	3	782.00
18/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	4735	5	5	5	782.00

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18/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	7788	8	8	8	0.00
18/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	8274	9	8	9	0.00
18/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6240	6	6	6	0.00
18/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	1851	2	2	2	0.00
18/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	1865	2	2	2	0.00
18/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	616	1	1	1	400.00
18/12/2020	R186 On 04-February-21			Bond Future	6.80	118.9189	119.0638	118.9189	79,437.00
18/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6157	6	6	6	0.00
18/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6974	7	7	7	0.00
18/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6926	7	7	7	0.00
18/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6878	7	7	7	0.00
18/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	35	0	0	0	15,177.00
18/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	17	0	0	0	0.00
18/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	18	0	0	0	0.00
18/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	18	0	0	0	0.00
18/12/2020	R186 On 06-May-21			Bond Future	6.96	120.1367	120.2827	120.1367	0.00
18/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17396	17	17	17	0.00
18/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17355	17	17	17	0.00
18/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17314	17	17	17	0.00
18/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
18/12/2020	R186 On 05-August-21			Bond Future	7.12	116.1523	116.2997	116.1523	0.00
18/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7364	7	7	7	0.00
18/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7325	7	7	7	0.00
18/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7287	7	7	7	0.00
18/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	409	0	0	0	0.00
18/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	403	0	0	0	0.00
18/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	397	0	0	0	0.00
18/12/2020	R186 On 04-November-21			Bond Future	7.29	117.3869	117.5358	117.3869	0.00
18/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	5030	5	5	5	0.00
18/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4965	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4997	5	5	5	0.00
18/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1378	1	1	1	0.00
18/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1389	1	1	1	0.00
18/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1366	1	1	1	0.00
18/12/2020	R197 On 04-February-21			Bond Future	319.53	319.5351	319.5302	319.5351	2,441.00
18/12/2020	R197 On 06-May-21			Bond Future	322.88	322.8863	322.8804	322.8863	0.00
18/12/2020	R197 On 05-August-21			Bond Future	318.43	318.4374	318.4308	318.4374	0.00
18/12/2020	R197 On 04-November-21			Bond Future	321.89	321.8955	321.8885	321.8955	0.00
18/12/2020	R202 On 04-February-21			Bond Future	220.94	220.9213	220.9355	220.9213	7,878.00
18/12/2020	R202 On 06-May-21			Bond Future	223.25	223.2384	223.2519	223.2384	0.00
18/12/2020	R202 On 05-August-21			Bond Future	221.46	221.4461	221.4594	221.4461	0.00
18/12/2020	R202 On 04-November-21			Bond Future	223.86	223.8508	223.8641	223.8508	0.00
18/12/2020	R209 On 04-February-21			Bond Future	10.20	71.7661	72.1083	71.7661	25,916.00
18/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1676	2	2	2	0.00
18/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1649	1	2	1	0.00
18/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1704	2	2	2	0.00
18/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2186	2	2	2	0.00
18/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2250	2	2	2	0.00
18/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2218	2	2	2	0.00
18/12/2020	R209 On 06-May-21			Bond Future	10.38	69.3619	69.7074	69.3619	5,250.00
18/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3856	4	4	4	0.00
18/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	10080	10	10	10	0.00
18/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	7555	7	8	7	0.00
18/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2817	3	3	3	5,325.00
18/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	6187	6	6	6	0.00
18/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1624	1	2	1	6,250.00
18/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	5236	5	5	5	0.00
18/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	2176	2	2	2	0.00
18/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	10120	10	10	10	0.00
18/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	10040	10	10	10	0.00
18/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	10000	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	478	1	0	1	0.00
18/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	472	1	0	1	0.00
18/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	460	1	0	1	9,150.00
18/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	1802	2	2	2	3,500.00
18/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	4427	5	4	5	0.00
18/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	5407	6	5	6	0.00
18/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1433	1	1	1	9,150.00
18/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1018	1	1	1	3,750.00
18/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	3583	4	4	4	0.00
18/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	466	1	0	1	0.00
18/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	2615	3	3	3	6,250.00
18/12/2020	R209 On 05-August-21			Bond Future	10.57	70.1109	70.4600	70.1109	0.00
18/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7993	8	8	8	0.00
18/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7959	8	8	8	0.00
18/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	8028	8	8	8	0.00
18/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1522	2	2	2	0.00
18/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1549	2	2	2	0.00
18/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1536	2	2	2	0.00
18/12/2020	R209 On 04-November-21			Bond Future	10.75	67.7164	68.0691	67.7164	0.00
18/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	9004	9	9	9	0.00
18/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	9037	9	9	9	0.00
18/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8972	9	9	9	0.00
18/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	1788	2	2	2	0.00
18/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	1802	2	2	2	0.00
18/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	1815	2	2	2	0.00
18/12/2020	R210 On 04-February-21			Bond Future	195.11	195.1056	195.1145	195.1056	1,213.00
18/12/2020	R210 On 06-May-21			Bond Future	194.44	194.4358	194.4442	194.4358	0.00
18/12/2020	R210 On 05-August-21			Bond Future	196.59	196.5817	196.5897	196.5817	0.00
18/12/2020	R210 On 04-November-21			Bond Future	195.98	195.9738	195.9818	195.9738	0.00
18/12/2020	R212 On 04-February-21			Bond Future	170.35	170.3505	170.3457	170.3505	5,730.00
18/12/2020	R212 On 06-May-21			Bond Future	172.13	172.1374	172.1320	172.1374	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
18/12/2020	R212 On 05-August-21			Bond Future	171.70	171.7026	171.6968	171.7026	0.00
18/12/2020	R212 On 04-November-21			Bond Future	173.56	173.5671	173.5611	173.5671	0.00
18/12/2020	R213 On 04-February-21			Bond Future	9.23	88.5139	88.7051	88.5139	8,858.00
18/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	2313	2	2	2	0.00
18/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	2278	2	2	2	0.00
18/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	2244	2	2	2	0.00
18/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1330	1	1	1	0.00
18/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1307	1	1	1	0.00
18/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1284	1	1	1	0.00
18/12/2020	R213 On 06-May-21			Bond Future	9.42	85.8925	86.0853	85.8925	0.00
18/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12773	13	13	13	0.00
18/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12730	13	13	13	0.00
18/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12817	13	13	13	0.00
18/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	112	0	0	0	0.00
18/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	116	0	0	0	0.00
18/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	114	0	0	0	0.00
18/12/2020	R213 On 05-August-21			Bond Future	9.61	86.8197	87.0144	86.8197	0.00
18/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7439	7	7	7	0.00
18/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	5061	5	5	5	0.00
18/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7734	8	8	8	0.00
18/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2676	3	3	3	200.00
18/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7697	8	8	8	0.00
18/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7660	8	8	8	0.00
18/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1252	1	1	1	0.00
18/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1239	1	1	1	0.00
18/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2227	2	2	2	200.00
18/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4194	4	4	4	0.00
18/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1227	1	1	1	0.00
18/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1329	1	1	1	200.00
18/12/2020	R213 On 04-November-21			Bond Future	9.82	84.2138	84.4105	84.2138	0.00
18/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	8162	8	8	8	0.00
18/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	8128	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
18/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	8196	8	8	8	0.00
18/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1675	2	2	2	0.00
18/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1661	2	2	2	0.00
18/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1647	2	2	2	0.00
18/12/2020	R214 On 04-February-21			Bond Future	10.60	68.5232	69.0813	68.5232	15,475.00
18/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	1260	1	1	1	0.00
18/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	1237	1	1	1	0.00
18/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	1284	1	1	1	0.00
18/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	2947	3	3	3	0.00
18/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3025	3	3	3	0.00
18/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	2986	3	3	3	0.00
18/12/2020	R214 On 06-May-21			Bond Future	10.78	65.9491	66.5126	65.9491	0.00
18/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	8684	8	9	8	0.00
18/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	8646	8	9	8	0.00
18/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	8608	8	9	8	0.00
18/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	861	1	1	1	0.00
18/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	851	1	1	1	0.00
18/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	842	1	1	1	0.00
18/12/2020	R214 On 05-August-21			Bond Future	10.96	66.6611	67.2305	66.6611	0.00
18/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	7533	7	8	7	0.00
18/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7566	7	8	7	0.00
18/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	7499	7	7	7	0.00
18/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	1936	2	2	2	0.00
18/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	1967	2	2	2	0.00
18/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	1951	2	2	2	0.00
18/12/2020	R214 On 04-November-21			Bond Future	11.15	64.0930	64.6684	64.0930	0.00
18/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8831	8	9	8	0.00
18/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8800	8	9	8	0.00
18/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8769	8	9	8	0.00
18/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2138	2	2	2	0.00
18/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2108	2	2	2	0.00
18/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2123	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
18/12/2020	R248 On 04-February-21			Bond Future	10.71	85.9230	86.6564	85.9230	116,149.00
18/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1494	1	1	1	0.00
18/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	2639	2	3	2	2,140.00
18/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	6112	6	6	6	0.00
18/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	207	0	0	0	2,140.00
18/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	1463	1	1	1	0.00
18/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	1432	1	1	1	0.00
18/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	2438	2	2	2	0.00
18/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3370	4	3	4	0.00
18/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3323	4	3	4	0.00
18/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	608	1	1	1	0.00
18/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2177	3	2	3	0.00
18/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	7547	8	8	8	0.00
18/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3276	4	3	4	0.00
18/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2009	2	2	2	0.00
18/12/2020	R248 On 06-May-21			Bond Future	10.90	82.3930	83.1337	82.3930	0.00
18/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	10387	10	10	10	0.00
18/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	10340	10	10	10	0.00
18/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	10434	10	10	10	0.00
18/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	947	1	1	1	0.00
18/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	970	1	1	1	0.00
18/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	958	1	1	1	0.00
18/12/2020	R248 On 05-August-21			Bond Future	11.08	83.2826	84.0311	83.2826	0.00
18/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	10594	10	11	10	0.00
18/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	10551	10	11	10	0.00
18/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	10636	10	11	10	0.00
18/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1606	2	2	2	0.00
18/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1591	2	2	2	0.00
18/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1577	2	2	2	0.00
18/12/2020	R248 On 04-November-21			Bond Future	11.28	79.7569	80.5133	79.7569	0.00
18/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	11356	11	11	11	0.00
18/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	11395	11	11	11	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
18/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	11435	11	11	11	0.00
18/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	1880	2	2	2	0.00
18/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	1894	2	2	2	0.00
18/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	1909	2	2	2	0.00