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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/12/2020 TO: 23/12/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	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
23/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	2025 On 04-February-21			Bond Future	147.65	147.7583	147.6452	147.7583	7,208.00
23/12/2020	2025 On 06-May-21			Bond Future	149.18	149.2991	149.1844	149.2991	0.00
23/12/2020	2025 On 05-August-21			Bond Future	149.29	149.4012	149.2850	149.4012	0.00
23/12/2020	2025 On 04-November-21			Bond Future	150.90	151.0136	150.8960	151.0136	0.00
23/12/2020	2029 On 04-February-21			Bond Future	104.76	104.7538	104.7591	104.7538	2,182.00
23/12/2020	2029 On 06-May-21			Bond Future	104.71	104.7058	104.7109	104.7058	0.00
23/12/2020	2029 On 05-August-21			Bond Future	105.86	105.8520	105.8569	105.8520	0.00
23/12/2020	2029 On 04-November-21			Bond Future	105.85	105.8431	105.8480	105.8431	0.00
23/12/2020	2030 On 04-February-21			Bond Future	8.82	95.1180	95.1607	95.1180	104,910.00
23/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2757	3	3	3	0.00
23/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3315	3	3	3	0.00
23/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3539	4	4	4	0.00
23/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	284	0	0	0	1,600.00
23/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1617	2	2	2	800.00
23/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7745	8	8	8	0.00
23/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	491	1	0	1	1,000.00
23/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2715	3	3	3	0.00
23/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2674	3	3	3	0.00
23/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2882	3	3	3	1,600.00
23/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2553	3	3	3	1,000.00
23/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	477	1	0	1	800.00
23/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3270	3	3	3	0.00
23/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	822	1	1	1	0.00
23/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	771	1	1	1	0.00
23/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4065	4	4	4	0.00
23/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	691	1	1	1	0.00
23/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	754	1	1	1	0.00
23/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1403	2	1	2	0.00
23/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	42	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
23/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3223	3	3	3	0.00
23/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	493	1	0	1	2,000.00
23/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	552	1	1	1	4,000.00
23/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	738	1	1	1	0.00
23/12/2020	2030 On 06-May-21			Bond Future	9.02	96.0867	96.1295	96.0867	0.00
23/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2163	2	2	2	300.00
23/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3464	3	3	3	0.00
23/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9589	9	10	9	0.00
23/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13963	14	14	14	0.00
23/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3630	3	4	3	300.00
23/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	693	1	1	1	700.00
23/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6611	6	7	6	0.00
23/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3240	3	3	3	0.00
23/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	6116	6	6	6	0.00
23/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13873	14	14	14	0.00
23/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10527	10	11	10	0.00
23/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13918	14	14	14	0.00
23/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	74	0	0	0	0.00
23/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	270	0	0	0	300.00
23/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2202	2	2	2	0.00
23/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	75	0	0	0	0.00
23/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	994	1	1	1	0.00
23/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2488	2	2	2	0.00
23/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	73	0	0	0	0.00
23/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	374	0	0	0	0.00
23/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2317	2	2	2	700.00
23/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6940	7	7	7	0.00
23/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1135	1	1	1	700.00
23/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3594	3	4	3	0.00
23/12/2020	2030 On 05-August-21			Bond Future	9.22	93.1101	93.1532	93.1101	0.00
23/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	7206	7	7	7	0.00
23/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	690	1	1	1	200.00
23/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2759	2	3	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
23/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7685	7	8	7	0.00
23/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2352	2	2	2	200.00
23/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14464	14	14	14	0.00
23/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	4162	4	4	4	600.00
23/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7611	7	8	7	0.00
23/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7648	7	8	7	0.00
23/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1328	1	1	1	0.00
23/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1341	1	1	1	0.00
23/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	186	0	0	0	600.00
23/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9613	9	10	9	0.00
23/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1494	1	1	1	200.00
23/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4840	5	5	5	0.00
23/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1315	1	1	1	0.00
23/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2918	3	3	3	0.00
23/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4281	4	4	4	0.00
23/12/2020	2030 On 04-November-21			Bond Future	9.43	94.0938	94.1373	94.0938	0.00
23/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2168	2	2	2	300.00
23/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10750	11	11	11	0.00
23/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7620	8	8	8	0.00
23/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7689	8	8	8	0.00
23/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1314	1	1	1	300.00
23/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7655	8	8	8	0.00
23/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1647	2	2	2	0.00
23/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5759	6	6	6	0.00
23/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	754	1	1	1	300.00
23/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1661	2	2	2	0.00
23/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7764	8	8	8	0.00
23/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1633	2	2	2	0.00
23/12/2020	2032 On 04-February-21			Bond Future	9.75	92.8349	92.9445	92.8349	114,937.00
23/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1342	1	1	1	0.00
23/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	117	0	0	0	800.00
23/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1315	1	1	1	0.00

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23/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1370	1	1	1	0.00
23/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	604	1	1	1	800.00
23/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6563	7	7	7	0.00
23/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	182	0	0	0	800.00
23/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2095	2	2	2	0.00
23/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3509	4	4	4	0.00
23/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2166	2	2	2	0.00
23/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6360	6	6	6	0.00
23/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2130	2	2	2	0.00
23/12/2020	2032 On 06-May-21			Bond Future	9.95	89.6363	89.7467	89.6363	0.00
23/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4520	4	5	4	736.00
23/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	12142	12	12	12	0.00
23/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	12097	12	12	12	0.00
23/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14239	14	14	14	0.00
23/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	12188	12	12	12	0.00
23/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	281	0	0	0	0.00
23/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	289	0	0	0	0.00
23/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	285	0	0	0	0.00
23/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	141	0	0	0	736.00
23/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2269	2	2	2	0.00
23/12/2020	2032 On 05-August-21			Bond Future	10.16	90.5961	90.7076	90.5961	0.00
23/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	8298	8	8	8	0.00
23/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8336	8	8	8	0.00
23/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8374	8	8	8	0.00
23/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1664	1	2	1	0.00
23/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1679	1	2	1	0.00
23/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1694	1	2	1	0.00
23/12/2020	2032 On 04-November-21			Bond Future	10.38	87.4088	87.5214	87.4088	0.00
23/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	13112	13	13	13	0.00
23/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1796	2	2	2	700.00
23/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8906	9	9	9	0.00
23/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2816	3	3	3	700.00
23/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8834	9	9	9	0.00

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23/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8870	9	9	9	0.00
23/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1782	2	2	2	0.00
23/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1811	2	2	2	0.00
23/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8078	8	8	8	0.00
23/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1796	2	2	2	0.00
23/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	676	1	1	1	700.00
23/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6041	6	6	6	0.00
23/12/2020	2033 On 04-February-21			Bond Future	99.23	99.2258	99.2325	99.2258	8,131.00
23/12/2020	2033 On 06-May-21			Bond Future	99.05	99.0440	99.0504	99.0440	0.00
23/12/2020	2033 On 05-August-21			Bond Future	100.13	100.1281	100.1345	100.1281	0.00
23/12/2020	2033 On 04-November-21			Bond Future	99.99	99.9832	99.9895	99.9832	0.00
23/12/2020	2037 On 04-February-21			Bond Future	10.71	83.5073	83.4554	83.5073	131,659.00
23/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	798	1	1	1	0.00
23/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7879	8	8	8	300.00
23/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1247	1	1	1	240.00
23/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	110	0	0	0	72.00
23/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	778	1	1	1	0.00
23/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	758	1	1	1	0.00
23/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16777	17	17	17	0.00
23/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2446	3	2	3	0.00
23/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	926	1	1	1	0.00
23/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7512	8	8	8	0.00
23/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3368	3	3	3	72.00
23/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1543	2	2	2	72.00
23/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
23/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	3754	4	4	4	0.00
23/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	3704	4	4	4	0.00
23/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	7589	8	8	8	0.00
23/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	198	0	0	0	240.00
23/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	2800	3	3	3	0.00
23/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	3655	4	4	4	0.00

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23/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	166	0	0	0	0.00
23/12/2020	2037 On 06-May-21			Bond Future	10.92	84.3579	84.3051	84.3579	0.00
23/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9818	10	10	10	0.00
23/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9731	10	10	10	0.00
23/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9775	10	10	10	0.00
23/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	906	1	1	1	0.00
23/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	926	1	1	1	0.00
23/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	916	1	1	1	0.00
23/12/2020	2037 On 05-August-21			Bond Future	11.14	81.0054	80.9520	81.0054	0.00
23/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8702	8	9	8	0.00
23/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8777	9	9	9	0.00
23/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8739	8	9	8	0.00
23/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2178	2	2	2	0.00
23/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2195	2	2	2	0.00
23/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2161	2	2	2	0.00
23/12/2020	2037 On 04-November-21			Bond Future	11.36	81.8614	81.8073	81.8614	0.00
23/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	10040	10	10	10	0.00
23/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	10077	10	10	10	0.00
23/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	10113	10	10	10	0.00
23/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	1953	2	2	2	0.00
23/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	1939	2	2	2	0.00
23/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	1968	2	2	2	0.00
23/12/2020	2038 On 04-February-21			Bond Future	112.07	112.0655	112.0728	112.0655	7,805.00
23/12/2020	2038 On 06-May-21			Bond Future	113.24	113.2342	113.2413	113.2342	0.00
23/12/2020	2038 On 05-August-21			Bond Future	112.76	112.7501	112.7570	112.7501	0.00
23/12/2020	2038 On 04-November-21			Bond Future	113.97	113.9670	113.9740	113.9670	0.00
23/12/2020	2040 On 04-February-21			Bond Future	10.80	85.6970	85.7851	85.6970	79,911.00
23/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	904	1	1	1	0.00
23/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	881	1	1	1	0.00
23/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	329	0	0	0	800.00
23/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	6610	7	7	7	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
23/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	565	1	1	1	500.00
23/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	5682	6	6	6	0.00
23/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	36	0	0	0	500.00
23/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	928	1	1	1	0.00
23/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	51	0	0	0	800.00
23/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	5784	6	6	6	0.00
23/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	3716	4	4	4	0.00
23/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10196	10	10	10	0.00
23/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	9539	10	10	10	0.00
23/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	530	1	1	1	500.00
23/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	382	0	0	0	800.00
23/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	3819	4	4	4	0.00
23/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	4710	5	5	5	0.00
23/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	3768	4	4	4	0.00
23/12/2020	2040 On 06-May-21			Bond Future	11.01	86.5699	86.6585	86.5699	0.00
23/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	14376	14	14	14	0.00
23/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9915	10	10	10	0.00
23/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9960	10	10	10	0.00
23/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	6127	6	6	6	300.00
23/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	10006	10	10	10	0.00
23/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	3220	3	3	3	300.00
23/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2351	2	2	2	0.00
23/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1034	1	1	1	0.00
23/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4466	4	4	4	0.00
23/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1045	1	1	1	0.00
23/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1057	1	1	1	0.00
23/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	329	0	0	0	300.00
23/12/2020	2040 On 05-August-21			Bond Future	11.22	82.9909	83.0803	82.9909	0.00
23/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5982	6	6	6	900.00
23/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	19437	19	19	19	0.00
23/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9820	9	10	9	0.00
23/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	4227	4	4	4	900.00
23/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9780	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
23/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9740	9	10	9	0.00
23/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2041	2	2	2	0.00
23/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5401	5	5	5	0.00
23/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2074	2	2	2	0.00
23/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	232	0	0	0	900.00
23/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2057	2	2	2	0.00
23/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3861	4	4	4	0.00
23/12/2020	2040 On 04-November-21			Bond Future	11.43	83.8678	83.9581	83.8678	0.00
23/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10698	11	11	11	0.00
23/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10660	11	11	11	0.00
23/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10621	11	11	11	0.00
23/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2017	2	2	2	0.00
23/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2002	2	2	2	0.00
23/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	1986	2	2	2	0.00
23/12/2020	2044 On 04-February-21			Bond Future	10.88	82.2553	82.3434	82.2553	51,677.00
23/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	615	1	1	1	0.00
23/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	597	1	1	1	0.00
23/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	498	1	0	1	0.00
23/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	54	0	0	0	265.00
23/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	633	1	1	1	0.00
23/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	224	0	0	0	0.00
23/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1914	2	2	2	0.00
23/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4529	5	5	5	0.00
23/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	6598	7	7	7	0.00
23/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4470	5	4	5	0.00
23/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	4893	5	5	5	265.00
23/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	9581	10	10	10	0.00
23/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2208	2	2	2	265.00
23/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4411	5	4	5	0.00
23/12/2020	2044 On 06-May-21			Bond Future	11.08	83.0932	83.1819	83.0932	0.00
23/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2640	3	3	3	3,100.00
23/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	9737	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
23/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4925	5	5	5	3,100.00
23/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	7322	7	7	7	0.00
23/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3967	4	4	4	0.00
23/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	5130	5	5	5	0.00
23/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6822	7	7	7	0.00
23/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9960	10	10	10	0.00
23/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	9692	10	10	10	0.00
23/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	9648	9	10	9	0.00
23/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1156	1	1	1	0.00
23/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1143	1	1	1	0.00
23/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1070	1	1	1	3,100.00
23/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2151	2	2	2	3,100.00
23/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	2961	3	3	3	3,100.00
23/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	1969	2	2	2	0.00
23/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1131	1	1	1	0.00
23/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3087	3	3	3	0.00
23/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	3820	4	4	4	3,100.00
23/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5328	5	5	5	0.00
23/12/2020	2044 On 05-August-21			Bond Future	11.29	79.6022	79.6916	79.6022	0.00
23/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9987	10	10	10	0.00
23/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	10026	10	10	10	0.00
23/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	10066	10	10	10	0.00
23/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1979	2	2	2	0.00
23/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1995	2	2	2	0.00
23/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2011	2	2	2	0.00
23/12/2020	2044 On 04-November-21			Bond Future	11.49	80.4433	80.5336	80.4433	0.00
23/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	10416	10	10	10	0.00
23/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	10454	10	10	10	0.00
23/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	10492	10	10	10	0.00
23/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2101	2	2	2	0.00
23/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2117	2	2	2	0.00
23/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2132	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
23/12/2020	2046 On 04-February-21			Bond Future	101.35	101.3444	101.3514	101.3444	14,890.00
23/12/2020	2046 On 06-May-21			Bond Future	100.62	100.6096	100.6162	100.6096	0.00
23/12/2020	2046 On 05-August-21			Bond Future	101.72	101.7111	101.7175	101.7111	0.00
23/12/2020	2046 On 04-November-21			Bond Future	101.01	100.9998	101.0063	100.9998	0.00
23/12/2020	2050 On 04-February-21			Bond Future	101.52	101.5083	101.5150	101.5083	11,025.00
23/12/2020	2050 On 06-May-21			Bond Future	102.57	102.5665	102.5733	102.5665	0.00
23/12/2020	2050 On 05-August-21			Bond Future	101.77	101.7596	101.7661	101.7596	0.00
23/12/2020	2050 On 04-November-21			Bond Future	102.86	102.8578	102.8645	102.8578	0.00
23/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	AL37 On 04-February-21			Index Future	787.37	786.7770	787.3740	786.7770	0.00
23/12/2020	AL37 On 06-May-21			Index Future	795.39	794.7890	795.3890	794.7890	0.00
23/12/2020	AL37 On 05-August-21			Index Future	803.81	803.2060	803.8110	803.2060	0.00
23/12/2020	AL37 On 04-November-21			Index Future	812.39	811.7750	812.3870	811.7750	0.00
23/12/2020	AL7T On 04-February-21			Index Future	869.93	869.3480	869.9340	869.3480	0.00
23/12/2020	AL7T On 06-May-21			Index Future	878.79	878.2010	878.7900	878.2010	0.00
23/12/2020	AL7T On 05-August-21			Index Future	888.10	887.5010	888.0950	887.5010	0.00
23/12/2020	AL7T On 04-November-21			Index Future	897.57	896.9700	897.5700	896.9700	0.00
23/12/2020	ALBI On 04-February-21			Index Future	763.23	762.7850	763.2290	762.7850	231.00
23/12/2020	ALBI On 06-May-21			Index Future	771.00	770.5530	770.9990	770.5530	0.00
23/12/2020	ALBI On 05-August-21			Index Future	779.16	778.7130	779.1620	778.7130	0.00
23/12/2020	ALBI On 04-November-21			Index Future	787.48	787.0210	787.4750	787.0210	0.00
23/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	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
23/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	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
23/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2020	ES33 On 04-February-21			Bond Future	11.32	77.6864	77.7016	77.6864	350.00
23/12/2020	ES33 On 06-May-21			Bond Future	11.57	74.7036	74.7188	74.7036	0.00
23/12/2020	ES33 On 05-August-21			Bond Future	11.83	75.5036	75.5187	75.5036	0.00
23/12/2020	ES33 On 04-November-21			Bond Future	12.10	72.5271	72.5423	72.5271	0.00
23/12/2020	ES42 On 04-February-21			Bond Future	11.81	76.7945	76.8720	76.7945	4,779.00
23/12/2020	ES42 On 06-May-21			Bond Future	12.06	73.3187	73.3969	73.3187	0.00
23/12/2020	ES42 On 05-August-21			Bond Future	12.30	74.1042	74.1831	74.1042	0.00
23/12/2020	ES42 On 04-November-21			Bond Future	12.56	70.6296	70.7091	70.6296	0.00
23/12/2020	GOVI On 04-February-21			GOVI	754.04	753.5950	754.0410	753.5950	964.00
23/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	30910	3	3	3	0.00
23/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	31010	3	3	3	0.00
23/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	30810	3	3	3	0.00
23/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
23/12/2020	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
23/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 06-May-21			GOVI	761.72	761.2690	761.7170	761.2690	0.00
23/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	830270	83	83	83	0.00
23/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	830370	83	83	83	0.00
23/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	830470	83	83	83	0.00
23/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 05-August-21			GOVI	769.78	769.3310	769.7830	769.3310	0.00
23/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	506330	50	51	50	0.00
23/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	506430	50	51	50	0.00
23/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	506530	50	51	50	0.00
23/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 04-November-21			GOVI	778.00	777.5400	777.9950	777.5400	0.00
23/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	495750	49	50	49	0.00
23/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	495850	49	50	49	0.00
23/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	495950	49	50	49	0.00
23/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2020	IGOV On 04-February-21			Index Future	271.69	271.7090	271.6890	271.7090	1,090.00
23/12/2020	IGOV On 06-May-21			Index Future	274.52	274.5430	274.5220	274.5430	21.00
23/12/2020	IGOV On 05-August-21			Index Future	277.50	277.5170	277.4950	277.5170	0.00
23/12/2020	IGOV On 04-November-21			Index Future	280.52	280.5430	280.5220	280.5430	0.00
23/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
23/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
23/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.28	89.2900	89.2800	89.2900	0.00
23/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.48	90.4900	90.4800	90.4900	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
23/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.84	89.8600	89.8400	89.8600	0.00
23/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.89	89.9100	89.8900	89.9100	0.00
23/12/2020	IS05 On 20-September-22			Interest Rate Swap	92.96	92.9900	92.9600	92.9900	0.00
23/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.38	93.4200	93.3800	93.4200	0.00
23/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.69	85.7300	85.6900	85.7300	0.00
23/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.14	91.1900	91.1400	91.1900	0.00
23/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.80	77.9300	77.8000	77.9300	0.00
23/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.23	74.3600	74.2300	74.3600	0.00
23/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.54	72.6700	72.5400	72.6700	0.00
23/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.50	74.6200	74.5000	74.6200	0.00
23/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.47	78.6000	78.4700	78.6000	0.00
23/12/2020	IS10 On 15-March-27			Interest Rate Swap	76.91	77.0400	76.9100	77.0400	0.00
23/12/2020	IS10 On 21-June-27			Interest Rate Swap	78.96	79.1000	78.9600	79.1000	0.00
23/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.78	84.9200	84.7800	84.9200	0.00
23/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.16	85.3000	85.1600	85.3000	0.00
23/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.11	78.2500	78.1100	78.2500	0.00
23/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.01	86.1500	86.0100	86.1500	0.00
23/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
23/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.51	96.4900	96.4900	96.4900	0.00
23/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.5050	96.5050	96.5050	0.00
23/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.44	96.5600	96.5600	96.5600	0.00
23/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.44	96.5600	96.5600	96.5600	0.00
23/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.41	96.5950	96.5950	96.5950	0.00
23/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.5200	96.5200	96.5200	30,000.00
23/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
23/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.72	96.2850	96.2850	96.2850	0.00
23/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.09	95.9100	95.9100	95.9100	0.00
23/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.36	95.6450	95.6450	95.6450	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
23/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.52	95.4850	95.4850	95.4850	0.00
23/12/2020	R023 On 04-February-21			Bond Future	4.69	109.3784	109.3807	109.3784	31,397.00
23/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3225	3	3	3	0.00
23/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3205	3	3	3	0.00
23/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3244	3	3	3	0.00
23/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R023 On 06-May-21			Bond Future	4.78	106.5861	106.5881	106.5861	0.00
23/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4791	5	5	5	0.00
23/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4774	5	5	5	0.00
23/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4807	5	5	5	0.00
23/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R023 On 05-August-21			Bond Future	4.86	107.7270	107.7288	107.7270	0.00
23/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	998	1	1	1	0.00
23/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	986	1	1	1	0.00
23/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	975	1	1	1	0.00
23/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	320	0	0	0	0.00
23/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	316	0	0	0	0.00
23/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	313	0	0	0	0.00
23/12/2020	R023 On 04-November-21			Bond Future	4.97	104.9581	104.9599	104.9581	0.00
23/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	544	1	1	1	0.00
23/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	537	1	1	1	0.00
23/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	531	1	1	1	0.00
23/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	624	1	1	1	0.00
23/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	617	1	1	1	0.00
23/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	611	1	1	1	0.00
23/12/2020	R035 On 04-February-21			Bond Future	10.52	92.0319	92.0480	92.0319	96,047.00
23/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	713	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
23/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	876	1	1	1	0.00
23/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	695	1	1	1	0.00
23/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	676	1	1	1	0.00
23/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4614	5	5	5	0.00
23/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	626	1	1	1	650.00
23/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	3915	4	4	4	0.00
23/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3422	4	3	4	650.00
23/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	3864	4	4	4	0.00
23/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	3813	4	4	4	0.00
23/12/2020	R035 On 06-May-21			Bond Future	10.73	88.4959	88.5119	88.4959	0.00
23/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4744	5	5	5	0.00
23/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	5137	5	5	5	600.00
23/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12880	13	13	13	0.00
23/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2584	2	3	2	600.00
23/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	10323	10	10	10	0.00
23/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8862	9	9	9	0.00
23/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3873	4	4	4	1,650.00
23/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5833	6	6	6	0.00
23/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	10368	10	10	10	0.00
23/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	3028	3	3	3	0.00
23/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1679	2	2	2	500.00
23/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6823	7	7	7	0.00
23/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	2147	2	2	2	793.00
23/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10413	10	10	10	0.00
23/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	12236	12	12	12	0.00
23/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	449	0	0	0	1,650.00
23/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5374	5	5	5	0.00
23/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	759	1	1	1	0.00
23/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	750	1	1	1	0.00
23/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1773	2	2	2	1,650.00
23/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	374	0	0	0	600.00
23/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4735	5	5	5	0.00
23/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4189	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
23/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6206	6	6	6	0.00
23/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2153	2	2	2	793.00
23/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	741	1	1	1	0.00
23/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1114	1	1	1	793.00
23/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3354	3	3	3	0.00
23/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2717	3	3	3	500.00
23/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2492	2	2	2	0.00
23/12/2020	R035 On 05-August-21			Bond Future	10.95	89.4434	89.4594	89.4434	0.00
23/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3924	4	4	4	0.00
23/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1966	2	2	2	100.00
23/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5936	6	6	6	0.00
23/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	48632	49	49	49	0.00
23/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3377	3	3	3	100.00
23/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	48748	49	49	49	0.00
23/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	48865	49	49	49	0.00
23/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5059	5	5	5	100.00
23/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8061	8	8	8	0.00
23/12/2020	R035 On 04-November-21			Bond Future	11.18	85.9145	85.9306	85.9145	0.00
23/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14694	15	15	15	0.00
23/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2291	2	2	2	782.00
23/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6739	7	7	7	0.00
23/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9605	10	10	10	0.00
23/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9642	10	10	10	0.00
23/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2090	2	2	2	400.00
23/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3214	3	3	3	400.00
23/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4508	5	5	5	0.00
23/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9679	10	10	10	0.00
23/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2052	2	2	2	0.00
23/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5103	5	5	5	782.00
23/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8317	8	8	8	0.00

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23/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	8855	9	9	9	0.00
23/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3381	3	3	3	782.00
23/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6688	7	7	7	0.00
23/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2067	2	2	2	0.00
23/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2083	2	2	2	0.00
23/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	708	1	1	1	400.00
23/12/2020	R186 On 04-February-21			Bond Future	6.80	118.9720	119.0624	118.9720	79,435.00
23/12/2020	R186 On 04-February-21	7.30	Call	Bond Future	2858	3	3	3	0.00
23/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6138	6	6	6	0.00
23/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6963	7	7	7	0.00
23/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6915	7	7	7	0.00
23/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6866	7	7	7	0.00
23/12/2020	R186 On 04-February-21	7.30	Put	Bond Future	263	0	0	0	0.00
23/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	17	0	0	0	15,177.00
23/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	7	0	0	0	0.00
23/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	8	0	0	0	0.00
23/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	8	0	0	0	0.00
23/12/2020	R186 On 06-May-21			Bond Future	6.96	120.1831	120.2740	120.1831	0.00
23/12/2020	R186 On 06-May-21	7.30	Call	Bond Future	2986	3	3	3	0.00
23/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17388	17	17	17	0.00
23/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17347	17	17	17	0.00
23/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17306	17	17	17	0.00
23/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
23/12/2020	R186 On 06-May-21	7.30	Put	Bond Future	1285	1	1	1	15,177.00
23/12/2020	R186 On 05-August-21			Bond Future	7.12	116.1887	116.2804	116.1887	0.00
23/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7401	7	7	7	0.00
23/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7363	7	7	7	0.00
23/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7326	7	7	7	0.00
23/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	467	0	0	0	0.00
23/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	461	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
23/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	454	0	0	0	0.00
23/12/2020	R186 On 04-November-21			Bond Future	7.30	117.4160	117.5085	117.4160	0.00
23/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4987	5	5	5	0.00
23/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4923	5	5	5	0.00
23/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4955	5	5	5	0.00
23/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1363	1	1	1	0.00
23/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1374	1	1	1	0.00
23/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1351	1	1	1	0.00
23/12/2020	R197 On 04-February-21			Bond Future	319.15	319.1521	319.1475	319.1521	2,441.00
23/12/2020	R197 On 06-May-21			Bond Future	322.47	322.4798	322.4743	322.4798	0.00
23/12/2020	R197 On 05-August-21			Bond Future	317.99	317.9981	317.9919	317.9981	0.00
23/12/2020	R197 On 04-November-21			Bond Future	321.42	321.4304	321.4239	321.4304	0.00
23/12/2020	R202 On 04-February-21			Bond Future	221.02	221.0041	221.0183	221.0041	7,878.00
23/12/2020	R202 On 06-May-21			Bond Future	223.32	223.3083	223.3220	223.3083	0.00
23/12/2020	R202 On 05-August-21			Bond Future	221.51	221.4973	221.5107	221.4973	0.00
23/12/2020	R202 On 04-November-21			Bond Future	223.90	223.8878	223.9013	223.8878	0.00
23/12/2020	R209 On 04-February-21			Bond Future	10.30	71.5091	71.5212	71.5091	25,916.00
23/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1220	1	1	1	0.00
23/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1196	1	1	1	0.00
23/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1244	1	1	1	0.00
23/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2314	2	2	2	0.00
23/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2385	3	2	3	0.00
23/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2349	2	2	2	0.00
23/12/2020	R209 On 06-May-21			Bond Future	10.49	69.0980	69.1099	69.0980	5,250.00
23/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3618	3	4	3	0.00
23/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9619	10	10	10	0.00
23/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	7183	7	7	7	0.00
23/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2636	2	3	2	5,325.00
23/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5860	6	6	6	0.00
23/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1509	1	2	1	6,250.00
23/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4941	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
23/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	2028	2	2	2	0.00
23/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9658	10	10	10	0.00
23/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9580	9	10	9	0.00
23/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9541	9	10	9	0.00
23/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	617	1	1	1	0.00
23/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	609	1	1	1	0.00
23/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	595	1	1	1	9,150.00
23/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2104	2	2	2	3,500.00
23/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	4877	5	5	5	0.00
23/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	5890	6	6	6	0.00
23/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1703	2	2	2	9,150.00
23/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1243	1	1	1	3,750.00
23/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	3999	4	4	4	0.00
23/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	602	1	1	1	0.00
23/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	2974	3	3	3	6,250.00
23/12/2020	R209 On 05-August-21			Bond Future	10.67	69.8379	69.8498	69.8379	0.00
23/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7750	7	8	7	0.00
23/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7717	7	8	7	0.00
23/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7784	8	8	8	0.00
23/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1887	2	2	2	0.00
23/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1918	2	2	2	0.00
23/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1903	2	2	2	0.00
23/12/2020	R209 On 04-November-21			Bond Future	10.87	67.4359	67.4479	67.4359	0.00
23/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8525	9	9	9	0.00
23/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8557	9	9	9	0.00
23/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8492	8	8	8	0.00
23/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	1929	2	2	2	0.00
23/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	1943	2	2	2	0.00
23/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	1957	2	2	2	0.00
23/12/2020	R210 On 04-February-21			Bond Future	194.91	194.9049	194.9140	194.9049	1,213.00
23/12/2020	R210 On 06-May-21			Bond Future	194.23	194.2212	194.2298	194.2212	0.00
23/12/2020	R210 On 05-August-21			Bond Future	196.36	196.3474	196.3557	196.3474	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
23/12/2020	R210 On 04-November-21			Bond Future	195.73	195.7241	195.7324	195.7241	0.00
23/12/2020	R212 On 04-February-21			Bond Future	170.22	170.2279	170.2234	170.2279	5,730.00
23/12/2020	R212 On 06-May-21			Bond Future	172.00	172.0031	171.9980	172.0031	0.00
23/12/2020	R212 On 05-August-21			Bond Future	171.55	171.5515	171.5461	171.5515	0.00
23/12/2020	R212 On 04-November-21			Bond Future	173.40	173.4031	173.3974	173.4031	0.00
23/12/2020	R213 On 04-February-21			Bond Future	9.28	88.4102	88.4524	88.4102	8,858.00
23/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1986	2	2	2	0.00
23/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1952	2	2	2	0.00
23/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1918	2	2	2	0.00
23/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1257	1	1	1	0.00
23/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1233	1	1	1	0.00
23/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1209	1	1	1	0.00
23/12/2020	R213 On 06-May-21			Bond Future	9.47	85.7824	85.8248	85.7824	0.00
23/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12549	12	13	12	0.00
23/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12505	12	13	12	0.00
23/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12592	13	13	13	0.00
23/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	148	0	0	0	0.00
23/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	153	0	0	0	0.00
23/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	150	0	0	0	0.00
23/12/2020	R213 On 05-August-21			Bond Future	9.66	86.7007	86.7433	86.7007	0.00
23/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7410	7	7	7	0.00
23/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	5090	5	5	5	0.00
23/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7696	7	8	7	0.00
23/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2774	3	3	3	200.00
23/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7660	7	8	7	0.00
23/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7624	7	8	7	0.00
23/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1487	1	1	1	0.00
23/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1473	1	1	1	0.00
23/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2527	2	3	2	200.00
23/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4562	4	5	4	0.00
23/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1460	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
23/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1572	1	2	1	200.00
23/12/2020	R213 On 04-November-21			Bond Future	9.87	84.0878	84.1309	84.0878	0.00
23/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7933	8	8	8	0.00
23/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7899	8	8	8	0.00
23/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7967	8	8	8	0.00
23/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1725	2	2	2	0.00
23/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1711	2	2	2	0.00
23/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1697	2	2	2	0.00
23/12/2020	R214 On 04-February-21			Bond Future	10.67	68.5963	68.6688	68.5963	15,475.00
23/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	907	1	1	1	0.00
23/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	886	1	1	1	0.00
23/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	927	1	1	1	0.00
23/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3003	3	3	3	0.00
23/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3087	3	3	3	0.00
23/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3045	3	3	3	0.00
23/12/2020	R214 On 06-May-21			Bond Future	10.85	66.0187	66.0918	66.0187	0.00
23/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	8413	8	8	8	0.00
23/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	8376	8	8	8	0.00
23/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	8339	8	8	8	0.00
23/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1013	1	1	1	0.00
23/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1003	1	1	1	0.00
23/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	992	1	1	1	0.00
23/12/2020	R214 On 05-August-21			Bond Future	11.04	66.7255	66.7993	66.7255	0.00
23/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	7440	7	7	7	0.00
23/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7472	7	7	7	0.00
23/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	7409	7	7	7	0.00
23/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2273	2	2	2	0.00
23/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2308	2	2	2	0.00
23/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2291	2	2	2	0.00
23/12/2020	R214 On 04-November-21			Bond Future	11.23	64.1538	64.2283	64.1538	0.00
23/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8466	8	8	8	0.00
23/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8435	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
23/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8404	8	8	8	0.00
23/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2213	2	2	2	0.00
23/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2183	2	2	2	0.00
23/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2198	2	2	2	0.00
23/12/2020	R248 On 04-February-21			Bond Future	10.78	86.0536	86.1443	86.0536	116,106.00
23/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1123	1	1	1	0.00
23/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	2172	2	2	2	2,140.00
23/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	5570	6	6	6	0.00
23/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	120	0	0	0	2,140.00
23/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	1095	1	1	1	0.00
23/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1983	2	2	2	0.00
23/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	1069	1	1	1	0.00
23/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3518	4	4	4	0.00
23/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3467	4	3	4	0.00
23/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	578	1	1	1	0.00
23/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2234	2	2	2	0.00
23/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	7972	8	8	8	0.00
23/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3417	4	3	4	0.00
23/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2054	2	2	2	0.00
23/12/2020	R248 On 06-May-21			Bond Future	10.97	82.5198	82.6112	82.5198	0.00
23/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9999	10	10	10	0.00
23/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9953	10	10	10	0.00
23/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	10045	10	10	10	0.00
23/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1081	1	1	1	0.00
23/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1105	1	1	1	0.00
23/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1093	1	1	1	0.00
23/12/2020	R248 On 05-August-21			Bond Future	11.16	83.4033	83.4955	83.4033	0.00
23/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	10400	10	10	10	0.00
23/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	10359	10	10	10	0.00
23/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	10441	10	10	10	0.00
23/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1949	2	2	2	0.00
23/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1933	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
23/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1917	2	2	2	0.00
23/12/2020	R248 On 04-November-21			Bond Future	11.36	79.8736	79.9667	79.8736	0.00
23/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10883	11	11	11	0.00
23/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10922	11	11	11	0.00
23/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10961	11	11	11	0.00
23/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	1952	2	2	2	0.00
23/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	1967	2	2	2	0.00
23/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	1983	2	2	2	0.00