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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	2025 On 04-February-21			Bond Future	148.32	148.3785	148.3220	148.3785	7,035.00
14/12/2020	2025 On 06-May-21			Bond Future	149.89	149.9438	149.8861	149.9438	0.00
14/12/2020	2025 On 05-August-21			Bond Future	150.01	150.0644	150.0057	150.0644	0.00
14/12/2020	2025 On 04-November-21			Bond Future	151.64	151.6966	151.6373	151.6966	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
14/12/2020	2029 On 04-February-21			Bond Future	105.21	105.2471	105.2128	105.2471	2,158.00
14/12/2020	2029 On 06-May-21			Bond Future	105.18	105.2169	105.1820	105.2169	0.00
14/12/2020	2029 On 05-August-21			Bond Future	106.34	106.3766	106.3412	106.3766	0.00
14/12/2020	2029 On 04-November-21			Bond Future	106.35	106.3824	106.3465	106.3824	0.00
14/12/2020	2030 On 04-February-21			Bond Future	8.89	94.7710	8.8876	94.7710	107,516.00
14/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2688	3	2688	3	0.00
14/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3200	3	3200	3	0.00
14/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3409	3	3409	3	0.00
14/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	360	0	360	0	1,600.00
14/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1648	2	1648	2	800.00
14/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7437	7	7437	7	0.00
14/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	573	1	573	1	1,000.00
14/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2650	3	2650	3	0.00
14/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2613	3	2613	3	0.00
14/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2802	3	2802	3	1,600.00
14/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2502	3	2502	3	1,000.00
14/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	558	1	558	1	800.00
14/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3728	4	3728	4	0.00
14/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1148	1	1148	1	0.00
14/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1086	1	1086	1	0.00
14/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4518	5	4518	5	0.00
14/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	988	1	988	1	0.00
14/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1066	1	1066	1	0.00
14/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1811	2	1811	2	0.00
14/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	111	0	111	0	1,800.00
14/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3682	4	3682	4	0.00
14/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	740	1	740	1	2,000.00
14/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	815	1	815	1	4,000.00
14/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1046	1	1046	1	0.00
14/12/2020	2030 On 06-May-21			Bond Future	9.08	95.7479	9.0826	95.7479	0.00
14/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1937	2	1937	2	300.00
14/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3180	3	3180	3	0.00
14/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9231	9	9231	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
14/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13594	14	13594	14	0.00
14/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3338	3	3338	3	300.00
14/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	608	1	608	1	700.00
14/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6233	6	6233	6	0.00
14/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2965	3	2965	3	0.00
14/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5736	6	5736	6	0.00
14/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13504	13	13504	13	0.00
14/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10165	10	10165	10	0.00
14/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13549	14	13549	14	0.00
14/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	75	0	75	0	0.00
14/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	277	0	277	0	300.00
14/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2280	2	2280	2	0.00
14/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	76	0	76	0	0.00
14/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	985	1	985	1	0.00
14/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2583	3	2583	3	0.00
14/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	73	0	73	0	0.00
14/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	385	0	385	0	0.00
14/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2403	2	2403	2	700.00
14/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	7225	7	7225	7	0.00
14/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1124	1	1124	1	700.00
14/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3738	4	3738	4	0.00
14/12/2020	2030 On 05-August-21			Bond Future	9.29	92.7750	9.2892	92.7750	0.00
14/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	6740	0	6740	0	0.00
14/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	525	0	525	0	200.00
14/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2383	2	2383	2	600.00
14/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7256	7	7256	7	0.00
14/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	1992	0	1992	0	200.00
14/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14075	14	14075	14	0.00
14/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3748	4	3748	4	600.00
14/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7176	7	7176	7	0.00
14/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7216	7	7216	7	0.00
14/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1262	1	1262	1	0.00
14/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1272	1	1272	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
14/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	163	0	163	0	600.00
14/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9814	0	9814	0	0.00
14/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1394	0	1394	0	200.00
14/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4845	0	4845	0	0.00
14/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1251	1	1251	1	0.00
14/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2870	3	2870	3	0.00
14/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4271	4	4271	4	0.00
14/12/2020	2030 On 04-November-21			Bond Future	9.49	93.7632	9.4937	93.7632	0.00
14/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2102	2	2102	2	300.00
14/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10490	10	10490	10	0.00
14/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7424	7	7424	7	0.00
14/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7492	7	7492	7	0.00
14/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1280	1	1280	1	300.00
14/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7458	7	7458	7	0.00
14/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1812	2	1812	2	0.00
14/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6055	6	6055	6	0.00
14/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	855	1	855	1	300.00
14/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1827	2	1827	2	0.00
14/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8091	8	8091	8	0.00
14/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1797	2	1797	2	0.00
14/12/2020	2032 On 04-February-21			Bond Future	9.87	92.2046	9.8675	92.2046	117,629.00
14/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1275	1	1275	1	0.00
14/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	153	0	153	0	800.00
14/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1250	1	1250	1	0.00
14/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1300	1	1300	1	0.00
14/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	615	1	615	1	800.00
14/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6002	6	6002	6	0.00
14/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	378	0	378	0	800.00
14/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2782	3	2782	3	0.00
14/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	4277	4	4277	4	0.00
14/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2859	3	2859	3	0.00
14/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	7153	7	7153	7	0.00
14/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2820	3	2820	3	0.00

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14/12/2020	2032 On 06-May-21			Bond Future	10.08	89.0106	10.0769	89.0106	0.00
14/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4006	4	4006	4	736.00
14/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	11434	11	11434	11	0.00
14/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11389	11	11389	11	0.00
14/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	13510	14	13510	14	0.00
14/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	11479	12	11479	12	0.00
14/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	326	0	326	0	0.00
14/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	336	0	336	0	0.00
14/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	331	0	331	0	0.00
14/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	166	0	166	0	736.00
14/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2508	3	2508	3	0.00
14/12/2020	2032 On 05-August-21			Bond Future	10.29	89.9706	10.2932	89.9706	0.00
14/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	7540	8	7540	8	0.00
14/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	7581	8	7581	8	0.00
14/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	7621	8	7621	8	0.00
14/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1667	2	1667	2	0.00
14/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1679	2	1679	2	0.00
14/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1691	2	1691	2	0.00
14/12/2020	2032 On 04-November-21			Bond Future	10.52	86.7843	10.5167	86.7843	0.00
14/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1671	2	1671	2	700.00
14/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	12513	13	12513	13	0.00
14/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8431	8	8431	8	0.00
14/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2558	3	2558	3	700.00
14/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8354	8	8354	8	0.00
14/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8393	8	8393	8	0.00
14/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2062	2	2062	2	0.00
14/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2087	2	2087	2	0.00
14/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8708	9	8708	9	0.00
14/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	832	1	832	1	700.00
14/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2074	2	2074	2	0.00
14/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6539	7	6539	7	0.00
14/12/2020	2033 On 04-February-21			Bond Future	99.94	99.5698	99.9406	99.5698	8,131.00
14/12/2020	2033 On 06-May-21			Bond Future	99.78	99.4034	99.7779	99.4034	0.00

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14/12/2020	2033 On 05-August-21			Bond Future	100.88	100.4991	100.8774	100.4991	0.00
14/12/2020	2033 On 04-November-21			Bond Future	100.75	100.3667	100.7489	100.3667	0.00
14/12/2020	2037 On 04-February-21			Bond Future	10.82	82.7036	10.8192	82.7036	133,257.00
14/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	824	1	824	1	0.00
14/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7365	7	7365	7	300.00
14/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	153	0	153	0	72.00
14/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1236	1	1236	1	240.00
14/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	805	1	805	1	0.00
14/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	787	1	787	1	0.00
14/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16077	16	16077	16	0.00
14/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2327	2	2327	2	0.00
14/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	943	1	943	1	0.00
14/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7009	7	7009	7	0.00
14/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	4088	4	4088	4	72.00
14/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	2126	2	2126	2	72.00
14/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	4	0	4	0	300.00
14/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	4486	5	4486	5	0.00
14/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	4435	5	4435	5	0.00
14/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	8335	8	8335	8	0.00
14/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	398	0	398	0	240.00
14/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	3492	4	3492	4	0.00
14/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	4384	4	4384	4	0.00
14/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	354	0	354	0	0.00
14/12/2020	2037 On 06-May-21			Bond Future	11.03	83.5562	11.0327	83.5562	0.00
14/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9225	9	9225	9	0.00
14/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9140	9	9140	9	0.00
14/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9182	9	9182	9	0.00
14/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1012	1	1012	1	0.00
14/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1035	1	1035	1	0.00
14/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1024	1	1024	1	0.00
14/12/2020	2037 On 05-August-21			Bond Future	11.26	80.2017	11.2579	80.2017	0.00
14/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	7930	8	7930	8	0.00
14/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8012	8	8012	8	0.00

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14/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	7971	8	7971	8	0.00
14/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2110	2	2110	2	0.00
14/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2124	2	2124	2	0.00
14/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2097	2	2097	2	0.00
14/12/2020	2037 On 04-November-21			Bond Future	11.48	81.0561	11.4772	81.0561	0.00
14/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9632	10	9632	10	0.00
14/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9667	10	9667	10	0.00
14/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9703	10	9703	10	0.00
14/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2245	2	2245	2	0.00
14/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2229	2	2229	2	0.00
14/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2261	2	2261	2	0.00
14/12/2020	2038 On 04-February-21			Bond Future	112.98	113.0507	112.9815	113.0507	7,655.00
14/12/2020	2038 On 06-May-21			Bond Future	114.17	114.2433	114.1730	114.2433	0.00
14/12/2020	2038 On 05-August-21			Bond Future	113.71	113.7789	113.7077	113.7789	0.00
14/12/2020	2038 On 04-November-21			Bond Future	114.94	115.0167	114.9447	115.0167	0.00
14/12/2020	2040 On 04-February-21			Bond Future	10.97	84.6294	10.9673	84.6294	78,877.00
14/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	748	1	748	1	0.00
14/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	730	1	730	1	0.00
14/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	306	0	306	0	800.00
14/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5749	6	5749	6	0.00
14/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	479	1	479	1	500.00
14/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4891	5	4891	5	0.00
14/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	47	0	47	0	500.00
14/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	766	1	766	1	0.00
14/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	63	0	63	0	800.00
14/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6901	7	6901	7	0.00
14/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	4695	5	4695	5	0.00
14/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	11346	11	11346	11	0.00
14/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	10690	11	10690	11	0.00
14/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	879	1	879	1	500.00
14/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	661	1	661	1	800.00
14/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4807	5	4807	5	0.00
14/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	5763	6	5763	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
14/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	4751	5	4751	5	0.00
14/12/2020	2040 On 06-May-21			Bond Future	11.18	85.5018	11.1774	85.5018	0.00
14/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	13324	13	13324	13	0.00
14/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	8997	9	8997	9	0.00
14/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9040	9	9040	9	0.00
14/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2732	3	2732	3	300.00
14/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5343	5	5343	5	300.00
14/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9084	9	9084	9	0.00
14/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1252	1	1252	1	0.00
14/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2708	3	2708	3	0.00
14/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	5119	5	5119	5	0.00
14/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1266	1	1266	1	0.00
14/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1280	1	1280	1	0.00
14/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	417	0	417	0	300.00
14/12/2020	2040 On 05-August-21			Bond Future	11.40	81.9180	11.3987	81.9180	0.00
14/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5069	5	5069	5	900.00
14/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	18293	18	18293	18	0.00
14/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	8793	9	8793	9	0.00
14/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3447	3	3447	3	900.00
14/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	8750	9	8750	9	0.00
14/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	8708	9	8708	9	0.00
14/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2160	2	2160	2	0.00
14/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5768	6	5768	6	0.00
14/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2188	2	2188	2	0.00
14/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	234	0	234	0	900.00
14/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2174	2	2174	2	0.00
14/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4094	4	4094	4	0.00
14/12/2020	2040 On 04-November-21			Bond Future	11.61	82.7907	11.6140	82.7907	0.00
14/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	9967	10	9967	10	0.00
14/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	9893	10	9893	10	0.00
14/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	9930	10	9930	10	0.00
14/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2423	2	2423	2	0.00
14/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2440	2	2440	2	0.00

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14/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2406	2	2406	2	0.00
14/12/2020	2044 On 04-February-21			Bond Future	11.05	81.1168	11.0483	81.1168	51,681.00
14/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	553	1	553	1	0.00
14/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	538	1	538	1	0.00
14/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	456	0	456	0	0.00
14/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	65	0	65	0	265.00
14/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	568	1	568	1	0.00
14/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	226	0	226	0	0.00
14/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1643	2	1643	2	0.00
14/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	5645	6	5645	6	0.00
14/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	7776	8	7776	8	0.00
14/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	5583	6	5583	6	0.00
14/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	6027	6	6027	6	265.00
14/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	10768	11	10768	11	0.00
14/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	3112	3	3112	3	265.00
14/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	5521	6	5521	6	0.00
14/12/2020	2044 On 06-May-21			Bond Future	11.25	81.9530	11.2513	81.9530	0.00
14/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2137	2	2137	2	3,100.00
14/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	8783	9	8783	9	0.00
14/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4181	4	4181	4	3,100.00
14/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	6336	6	6336	6	0.00
14/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3323	3	3323	3	0.00
14/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4361	4	4361	4	0.00
14/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	5875	6	5875	6	0.00
14/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9012	9	9012	9	0.00
14/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	8738	9	8738	9	0.00
14/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	8692	9	8692	9	0.00
14/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1377	1	1377	1	0.00
14/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1366	1	1366	1	0.00
14/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1300	1	1300	1	3,100.00
14/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2381	2	2381	2	3,100.00
14/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3370	3	3370	3	3,100.00
14/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2161	2	2161	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
14/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1354	1	1354	1	0.00
14/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3520	4	3520	4	0.00
14/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4354	4	4354	4	3,100.00
14/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	6003	6	6003	6	0.00
14/12/2020	2044 On 05-August-21			Bond Future	11.47	78.4560	11.4650	78.4560	0.00
14/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	8864	9	8864	9	0.00
14/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	8906	9	8906	9	0.00
14/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	8949	9	8949	9	0.00
14/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2046	2	2046	2	0.00
14/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2059	2	2059	2	0.00
14/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2072	2	2072	2	0.00
14/12/2020	2044 On 04-November-21			Bond Future	11.67	79.2919	11.6726	79.2919	0.00
14/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9672	10	9672	10	0.00
14/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9707	10	9707	10	0.00
14/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9743	10	9743	10	0.00
14/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2541	3	2541	3	0.00
14/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2559	3	2559	3	0.00
14/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2577	3	2577	3	0.00
14/12/2020	2046 On 04-February-21			Bond Future	102.66	102.5676	102.6616	102.5676	14,890.00
14/12/2020	2046 On 06-May-21			Bond Future	101.95	101.8579	101.9524	101.8579	0.00
14/12/2020	2046 On 05-August-21			Bond Future	103.08	102.9807	103.0761	102.9807	0.00
14/12/2020	2046 On 04-November-21			Bond Future	102.39	102.2919	102.3882	102.2919	0.00
14/12/2020	2050 On 04-February-21			Bond Future	103.84	102.9637	103.8449	102.9637	11,025.00
14/12/2020	2050 On 06-May-21			Bond Future	104.94	104.0497	104.9399	104.0497	0.00
14/12/2020	2050 On 05-August-21			Bond Future	104.17	103.2667	104.1666	103.2667	0.00
14/12/2020	2050 On 04-November-21			Bond Future	105.30	104.3901	105.2997	104.3901	0.00
14/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	AL37 On 04-February-21			Index Future	782.41	782.0470	782.4110	782.0470	0.00
14/12/2020	AL37 On 06-May-21			Index Future	790.47	790.1060	790.4650	790.1060	0.00
14/12/2020	AL37 On 05-August-21			Index Future	798.89	798.5330	798.8920	798.5330	0.00
14/12/2020	AL37 On 04-November-21			Index Future	807.48	807.1220	807.4820	807.1220	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
14/12/2020	AL7T On 04-February-21			Index Future	865.28	865.0100	865.2790	865.0100	0.00
14/12/2020	AL7T On 06-May-21			Index Future	874.19	873.9230	874.1870	873.9230	0.00
14/12/2020	AL7T On 05-August-21			Index Future	883.51	883.2440	883.5060	883.2440	0.00
14/12/2020	AL7T On 04-November-21			Index Future	893.01	892.7440	893.0060	892.7440	0.00
14/12/2020	ALBI On 04-February-21			Index Future	757.51	757.2160	757.5060	757.2160	231.00
14/12/2020	ALBI On 06-May-21			Index Future	765.30	765.0190	765.3040	765.0190	0.00
14/12/2020	ALBI On 05-August-21			Index Future	773.46	773.1790	773.4630	773.1790	0.00
14/12/2020	ALBI On 04-November-21			Index Future	781.78	781.4940	781.7800	781.4940	0.00
14/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2020	ES33 On 04-February-21			Bond Future	11.40	77.2741	11.4046	77.2741	350.00
14/12/2020	ES33 On 06-May-21			Bond Future	11.66	74.2963	11.6570	74.2963	0.00
14/12/2020	ES33 On 05-August-21			Bond Future	11.92	75.0976	11.9190	75.0976	0.00
14/12/2020	ES33 On 04-November-21			Bond Future	12.19	72.1231	12.1902	72.1231	0.00
14/12/2020	ES42 On 04-February-21			Bond Future	11.99	75.8568	11.9870	75.8568	4,779.00
14/12/2020	ES42 On 06-May-21			Bond Future	12.24	72.3806	12.2356	72.3806	0.00
14/12/2020	ES42 On 05-August-21			Bond Future	12.49	73.1616	12.4873	73.1616	0.00
14/12/2020	ES42 On 04-November-21			Bond Future	12.75	69.6833	12.7496	69.6833	0.00
14/12/2020	GOVI On 04-February-21			GOVI	748.33	748.0190	748.3280	748.0190	965.00
14/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	26320	3	26320	3	0.00
14/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	26120	3	26120	3	0.00
14/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	26220	3	26220	3	0.00
14/12/2020	GOVI On 06-May-21			GOVI	756.03	755.7260	756.0310	755.7260	0.00
14/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	773410	77	773410	77	0.00
14/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	773510	77	773510	77	0.00
14/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	773610	77	773610	77	0.00
14/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 05-August-21			GOVI	764.09	763.7870	764.0910	763.7870	0.00
14/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	449410	45	449410	45	0.00
14/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	449510	45	449510	45	0.00
14/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	449610	45	449610	45	0.00

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14/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 04-November-21			GOVI	772.31	772.0020	772.3070	772.0020	0.00
14/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	438870	44	438870	44	0.00
14/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	439070	44	439070	44	0.00
14/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	438970	44	438970	44	0.00
14/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2020	IGOV On 04-February-21			Index Future	273.45	273.0200	273.4520	273.0200	1,090.00
14/12/2020	IGOV On 06-May-21			Index Future	276.33	275.9000	276.3340	275.9000	21.00
14/12/2020	IGOV On 05-August-21			Index Future	279.35	278.9100	279.3470	278.9100	0.00
14/12/2020	IGOV On 04-November-21			Index Future	282.42	281.9750	282.4160	281.9750	0.00
14/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
14/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2300	92.2300	92.2300	0.00
14/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4000	90.4000	90.4000	0.00
14/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3500	89.3400	89.3500	0.00
14/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.59	90.6100	90.5900	90.6100	51.00
14/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.99	90.0100	89.9900	90.0100	0.00
14/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.08	90.1100	90.0800	90.1100	0.00
14/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.19	93.2200	93.1900	93.2200	0.00
14/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.65	93.6900	93.6500	93.6900	0.00
14/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.00	86.0500	86.0000	86.0500	0.00
14/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.50	91.5600	91.5000	91.5600	0.00
14/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.62	78.6800	78.6200	78.6800	0.00
14/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.10	75.1400	75.1000	75.1400	0.00
14/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.47	73.5000	73.4700	73.5000	0.00
14/12/2020	IS10 On 21-September-26			Interest Rate Swap	75.45	75.4800	75.4500	75.4800	0.00
14/12/2020	IS10 On 21-December-26			Interest Rate Swap	79.46	79.4700	79.4600	79.4700	0.00
14/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.93	77.9400	77.9300	77.9400	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
14/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.00	80.0000	80.0000	80.0000	0.00
14/12/2020	IS10 On 20-September-27			Interest Rate Swap	85.83	85.8300	85.8300	85.8300	0.00
14/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.23	86.2300	86.2300	86.2300	0.00
14/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.21	79.2300	79.2100	79.2300	0.00
14/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.09	87.1300	87.0900	87.1300	0.00
14/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.61	96.4350	3.6050	96.4350	30,000.00
14/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.62	96.3850	3.6150	96.3850	0.00
14/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.56	96.4300	3.5600	96.4300	0.00
14/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.58	96.4150	3.5750	96.4150	0.00
14/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.57	96.4300	3.5700	96.4300	0.00
14/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.57	96.4200	3.5700	96.4200	0.00
14/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.59	96.4100	3.5900	96.4100	0.00
14/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	30,000.00
14/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1400	3.8600	96.1400	0.00
14/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.01	95.9800	4.0100	95.9800	0.00
14/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.28	95.7050	4.2750	95.7050	0.00
14/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.42	95.5750	4.4150	95.5750	0.00
14/12/2020	R023 On 04-February-21			Bond Future	4.73	109.3342	4.7254	109.3342	31,397.00
14/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3159	3	3159	3	0.00
14/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3140	3	3140	3	0.00
14/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3178	3	3178	3	0.00
14/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
14/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
14/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
14/12/2020	R023 On 06-May-21			Bond Future	4.81	106.5544	4.8068	106.5544	0.00
14/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4737	5	4737	5	0.00
14/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4720	5	4720	5	0.00
14/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4754	5	4754	5	0.00
14/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
14/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
14/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2020	R023 On 05-August-21			Bond Future	4.89	107.7032	4.8883	107.7032	0.00
14/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	963	1	963	1	0.00
14/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	952	1	952	1	0.00
14/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	941	1	941	1	0.00
14/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	332	0	332	0	0.00
14/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	328	0	328	0	0.00
14/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	324	0	324	0	0.00
14/12/2020	R023 On 04-November-21			Bond Future	5.00	104.9431	5.0014	104.9431	0.00
14/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	507	1	507	1	0.00
14/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	500	1	500	1	0.00
14/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	494	1	494	1	0.00
14/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	624	1	624	1	0.00
14/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	617	1	617	1	0.00
14/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	611	1	611	1	0.00
14/12/2020	R035 On 04-February-21			Bond Future	10.59	91.5541	10.5892	91.5541	97,981.00
14/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	786	1	786	1	0.00
14/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	945	1	945	1	0.00
14/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	767	1	767	1	0.00
14/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	749	1	749	1	0.00
14/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4422	4	4422	4	0.00
14/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	912	1	912	1	650.00
14/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4466	5	4466	5	0.00
14/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3968	4	3968	4	650.00
14/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	4414	4	4414	4	0.00
14/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4363	4	4363	4	0.00
14/12/2020	R035 On 06-May-21			Bond Future	10.80	88.0241	10.8027	88.0241	0.00
14/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4414	4	4414	4	0.00
14/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4781	5	4781	5	600.00
14/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12435	12	12435	12	0.00
14/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2363	2	2363	2	600.00
14/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3588	4	3588	4	1,650.00
14/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5439	5	5439	5	0.00
14/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9947	10	9947	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
14/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9903	10	9903	10	0.00
14/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8463	8	8463	8	0.00
14/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2782	3	2782	3	0.00
14/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1531	2	1531	2	500.00
14/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6389	6	6389	6	0.00
14/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11796	12	11796	12	0.00
14/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1957	2	1957	2	793.00
14/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	9992	10	9992	10	0.00
14/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	811	1	811	1	0.00
14/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	801	1	801	1	0.00
14/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	482	1	482	1	1,650.00
14/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5655	6	5655	6	0.00
14/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1811	2	1811	2	1,650.00
14/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	401	0	401	0	600.00
14/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4986	5	4986	5	0.00
14/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4415	4	4415	4	500.00
14/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6530	7	6530	7	0.00
14/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1187	1	1187	1	793.00
14/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2231	2	2231	2	793.00
14/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	792	1	792	1	0.00
14/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3541	4	3541	4	0.00
14/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2858	3	2858	3	500.00
14/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2608	3	2608	3	0.00
14/12/2020	R035 On 05-August-21			Bond Future	11.03	88.9733	11.0260	88.9733	0.00
14/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3437	0	3437	0	0.00
14/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1662	0	1662	0	100.00
14/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5383	0	5383	0	0.00
14/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49102	49	49102	49	0.00
14/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3295	0	3295	0	100.00
14/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	49218	49	49218	49	0.00

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14/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	49335	49	49335	49	0.00
14/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5042	0	5042	0	100.00
14/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8227	0	8227	0	0.00
14/12/2020	R035 On 04-November-21			Bond Future	11.26	85.4469	11.2556	85.4469	0.00
14/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14338	14	14338	14	0.00
14/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2233	2	2233	2	782.00
14/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6472	6	6472	6	0.00
14/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9358	9	9358	9	0.00
14/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9394	9	9394	9	0.00
14/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3052	3	3052	3	400.00
14/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4313	4	4313	4	0.00
14/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9430	9	9430	9	0.00
14/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2039	2	2039	2	400.00
14/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3582	4	3582	4	782.00
14/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2270	2	2270	2	0.00
14/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5376	5	5376	5	782.00
14/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8726	9	8726	9	0.00
14/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9271	9	9271	9	0.00
14/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6993	7	6993	7	0.00
14/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2287	2	2287	2	0.00
14/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2303	2	2303	2	0.00
14/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	820	1	820	1	400.00
14/12/2020	R186 On 04-February-21			Bond Future	6.95	118.2510	6.9491	118.2510	79,665.00
14/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6221	6	6221	6	0.00
14/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	5421	5	5421	5	0.00
14/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6174	6	6174	6	0.00
14/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6126	6	6126	6	0.00
14/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	76	0	76	0	15,177.00
14/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	40	0	40	0	0.00
14/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	43	0	43	0	0.00
14/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	42	0	42	0	0.00
14/12/2020	R186 On 06-May-21			Bond Future	7.11	119.4691	7.1124	119.4691	0.00
14/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16619	17	16619	17	0.00

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14/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16578	17	16578	17	0.00
14/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16537	17	16537	17	0.00
14/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	1	0	1	0	0.00
14/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	1	0	1	0	0.00
14/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	1	0	1	0	0.00
14/12/2020	R186 On 05-August-21			Bond Future	7.28	115.4760	7.2832	115.4760	0.00
14/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6701	7	6701	7	0.00
14/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6664	7	6664	7	0.00
14/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6627	7	6627	7	0.00
14/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	537	1	537	1	0.00
14/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	529	1	529	1	0.00
14/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	522	1	522	1	0.00
14/12/2020	R186 On 04-November-21			Bond Future	7.46	116.7057	7.4640	116.7057	0.00
14/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4460	4	4460	4	0.00
14/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4400	4	4400	4	0.00
14/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4430	4	4430	4	0.00
14/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1603	2	1603	2	0.00
14/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1617	2	1617	2	0.00
14/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1590	2	1590	2	0.00
14/12/2020	R197 On 04-February-21			Bond Future	319.43	319.2539	319.4261	319.2539	2,441.00
14/12/2020	R197 On 06-May-21			Bond Future	322.79	322.6211	322.7940	322.6211	0.00
14/12/2020	R197 On 05-August-21			Bond Future	318.34	318.1651	318.3393	318.1651	0.00
14/12/2020	R197 On 04-November-21			Bond Future	321.80	321.6262	321.8022	321.6262	0.00
14/12/2020	R202 On 04-February-21			Bond Future	220.98	220.2910	220.9801	220.2910	7,878.00
14/12/2020	R202 On 06-May-21			Bond Future	223.31	222.6143	223.3100	222.6143	0.00
14/12/2020	R202 On 05-August-21			Bond Future	221.52	220.8124	221.5154	220.8124	0.00
14/12/2020	R202 On 04-November-21			Bond Future	223.92	223.2144	223.9248	223.2144	0.00
14/12/2020	R209 On 04-February-21			Bond Future	10.36	71.1712	10.3642	71.1712	26,084.00
14/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1320	1	1320	1	0.00
14/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1296	1	1296	1	0.00
14/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1343	1	1343	1	0.00
14/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2780	3	2780	3	0.00
14/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2853	3	2853	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2816	3	2816	3	0.00
14/12/2020	R209 On 06-May-21			Bond Future	10.55	68.7651	10.5501	68.7651	5,250.00
14/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3324	3	3324	3	0.00
14/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6803	7	6803	7	0.00
14/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2380	2	2380	2	5,325.00
14/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5473	6	5473	6	0.00
14/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9261	9	9261	9	0.00
14/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1330	1	1330	1	6,250.00
14/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4586	5	4586	5	0.00
14/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1807	2	1807	2	0.00
14/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9300	9	9300	9	0.00
14/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9222	9	9222	9	0.00
14/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9183	9	9183	9	0.00
14/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	622	1	622	1	0.00
14/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	614	1	614	1	0.00
14/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	599	1	599	1	9,150.00
14/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2111	2	2111	2	3,500.00
14/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5019	5	5019	5	0.00
14/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6073	6	6073	6	0.00
14/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	607	1	607	1	0.00
14/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1679	2	1679	2	9,150.00
14/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1226	1	1226	1	3,750.00
14/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4106	4	4106	4	0.00
14/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3043	3	3043	3	6,250.00
14/12/2020	R209 On 05-August-21			Bond Future	10.74	69.5067	10.7403	69.5067	0.00
14/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7311	7	7311	7	0.00
14/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7278	7	7278	7	0.00
14/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7344	7	7344	7	0.00
14/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1809	2	1809	2	0.00
14/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1840	2	1840	2	0.00
14/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1825	2	1825	2	0.00
14/12/2020	R209 On 04-November-21			Bond Future	10.93	67.1072	10.9347	67.1072	0.00
14/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8326	8	8326	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
14/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8357	8	8357	8	0.00
14/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8294	8	8294	8	0.00
14/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2088	2	2088	2	0.00
14/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2103	2	2103	2	0.00
14/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2119	2	2119	2	0.00
14/12/2020	R210 On 04-February-21			Bond Future	195.07	195.5712	195.0721	195.5712	1,213.00
14/12/2020	R210 On 06-May-21			Bond Future	194.41	194.9179	194.4129	194.9179	0.00
14/12/2020	R210 On 05-August-21			Bond Future	196.56	197.0665	196.5556	197.0665	0.00
14/12/2020	R210 On 04-November-21			Bond Future	195.95	196.4676	195.9511	196.4676	0.00
14/12/2020	R212 On 04-February-21			Bond Future	170.35	170.3576	170.3529	170.3576	5,730.00
14/12/2020	R212 On 06-May-21			Bond Future	172.15	172.1548	172.1494	172.1548	0.00
14/12/2020	R212 On 05-August-21			Bond Future	171.71	171.7179	171.7122	171.7179	0.00
14/12/2020	R212 On 04-November-21			Bond Future	173.58	173.5859	173.5799	173.5859	0.00
14/12/2020	R213 On 04-February-21			Bond Future	9.37	87.8891	9.3708	87.8891	8,858.00
14/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1917	2	1917	2	0.00
14/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1857	2	1857	2	0.00
14/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1887	2	1887	2	0.00
14/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1719	2	1719	2	0.00
14/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1746	2	1746	2	0.00
14/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1691	2	1691	2	0.00
14/12/2020	R213 On 06-May-21			Bond Future	9.56	85.2664	9.5621	85.2664	0.00
14/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12015	12	12015	12	0.00
14/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11972	12	11972	12	0.00
14/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12058	12	12058	12	0.00
14/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	160	0	160	0	0.00
14/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	165	0	165	0	0.00
14/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	163	0	163	0	0.00
14/12/2020	R213 On 05-August-21			Bond Future	9.76	86.1858	9.7622	86.1858	0.00
14/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6878	7	6878	7	0.00
14/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4604	5	4604	5	0.00
14/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7160	7	7160	7	0.00
14/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2381	2	2381	2	200.00
14/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7124	7	7124	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
14/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7089	7	7089	7	0.00
14/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1497	2	1497	2	0.00
14/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1483	2	1483	2	0.00
14/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2586	3	2586	3	200.00
14/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4715	5	4715	5	0.00
14/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1469	1	1469	1	0.00
14/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1585	2	1585	2	200.00
14/12/2020	R213 On 04-November-21			Bond Future	9.97	83.5747	9.9704	83.5747	0.00
14/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7619	8	7619	8	0.00
14/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7586	8	7586	8	0.00
14/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7652	8	7652	8	0.00
14/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1956	2	1956	2	0.00
14/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1941	2	1941	2	0.00
14/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1926	2	1926	2	0.00
14/12/2020	R214 On 04-February-21			Bond Future	10.83	67.7752	10.8274	67.7752	15,475.00
14/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	880	1	880	1	0.00
14/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	863	1	863	1	0.00
14/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	898	1	898	1	0.00
14/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3885	4	3885	4	0.00
14/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3974	4	3974	4	0.00
14/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3929	4	3929	4	0.00
14/12/2020	R214 On 06-May-21			Bond Future	11.01	65.1973	11.0123	65.1973	0.00
14/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7641	8	7641	8	0.00
14/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7606	8	7606	8	0.00
14/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7570	8	7570	8	0.00
14/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1156	1	1156	1	0.00
14/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1144	1	1144	1	0.00
14/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1133	1	1133	1	0.00
14/12/2020	R214 On 05-August-21			Bond Future	11.20	65.9003	11.2043	65.9003	0.00
14/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6558	7	6558	7	0.00
14/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	6592	7	6592	7	0.00
14/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6523	7	6523	7	0.00
14/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2311	2	2311	2	0.00

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14/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2339	2	2339	2	0.00
14/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2325	2	2325	2	0.00
14/12/2020	R214 On 04-November-21			Bond Future	11.40	63.3254	11.4001	63.3254	0.00
14/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	7921	8	7921	8	0.00
14/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7888	8	7888	8	0.00
14/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7855	8	7855	8	0.00
14/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2585	3	2585	3	0.00
14/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2560	3	2560	3	0.00
14/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2572	3	2572	3	0.00
14/12/2020	R248 On 04-February-21			Bond Future	10.96	84.8803	10.9608	84.8803	115,434.00
14/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	940	1	940	1	0.00
14/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1823	2	1823	2	2,140.00
14/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	118	0	118	0	2,140.00
14/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4741	5	4741	5	0.00
14/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	918	1	918	1	0.00
14/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	896	1	896	1	0.00
14/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1666	2	1666	2	0.00
14/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	4630	5	4630	5	0.00
14/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	4575	5	4575	5	0.00
14/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	3202	3	3202	3	0.00
14/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1034	1	1034	1	0.00
14/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	9256	9	9256	9	0.00
14/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	4520	5	4520	5	0.00
14/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2990	3	2990	3	0.00
14/12/2020	R248 On 06-May-21			Bond Future	11.15	81.3446	11.1515	81.3446	0.00
14/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	8976	9	8976	9	0.00
14/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	8932	9	8932	9	0.00
14/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9019	9	9019	9	0.00
14/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1343	1	1343	1	0.00
14/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1372	1	1372	1	0.00
14/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1357	1	1357	1	0.00
14/12/2020	R248 On 05-August-21			Bond Future	11.35	82.2218	11.3502	82.2218	0.00
14/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	9238	9	9238	9	0.00

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14/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9198	9	9198	9	0.00
14/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	9277	9	9277	9	0.00
14/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2066	2	2066	2	0.00
14/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2083	2	2083	2	0.00
14/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2049	2	2049	2	0.00
14/12/2020	R248 On 04-November-21			Bond Future	11.55	78.6865	11.5531	78.6865	0.00
14/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10034	10	10034	10	0.00
14/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10071	10	10071	10	0.00
14/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10108	10	10108	10	0.00
14/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2402	2	2402	2	0.00
14/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2419	2	2419	2	0.00
14/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2437	2	2437	2	0.00