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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
28/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	2025 On 04-February-21			Bond Future	147.36	147.3599	147.3624	147.3599	7,208.00
28/12/2020	2025 On 06-May-21			Bond Future	148.90	148.8957	148.8977	148.8957	0.00
28/12/2020	2025 On 05-August-21			Bond Future	148.99	148.9928	148.9947	148.9928	0.00
28/12/2020	2025 On 04-November-21			Bond Future	150.60	150.6007	150.6024	150.6007	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
28/12/2020	2029 On 04-February-21			Bond Future	104.46	104.4531	104.4585	104.4531	2,182.00
28/12/2020	2029 On 06-May-21			Bond Future	104.41	104.4015	104.4066	104.4015	0.00
28/12/2020	2029 On 05-August-21			Bond Future	105.55	105.5439	105.5489	105.5439	0.00
28/12/2020	2029 On 04-November-21			Bond Future	105.54	105.5315	105.5366	105.5315	0.00
28/12/2020	2030 On 04-February-21			Bond Future	8.83	95.0828	8.8347	95.0828	104,910.00
28/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2630	3	2630	3	0.00
28/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3192	3	3192	3	0.00
28/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3419	3	3419	3	0.00
28/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	226	0	226	0	1,600.00
28/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	411	0	411	0	1,000.00
28/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1493	2	1493	2	800.00
28/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7668	8	7668	8	0.00
28/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2548	3	2548	3	0.00
28/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2589	3	2589	3	0.00
28/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2756	3	2756	3	1,600.00
28/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2426	2	2426	2	1,000.00
28/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	398	0	398	0	800.00
28/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3256	3	3256	3	0.00
28/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	760	1	760	1	0.00
28/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	693	1	693	1	0.00
28/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	709	1	709	1	0.00
28/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4072	4	4072	4	0.00
28/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	630	1	630	1	0.00
28/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	30	0	30	0	1,800.00
28/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1344	1	1344	1	0.00
28/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3208	3	3208	3	0.00
28/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	438	0	438	0	2,000.00
28/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	495	1	495	1	4,000.00
28/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	677	1	677	1	0.00
28/12/2020	2030 On 06-May-21			Bond Future	9.03	96.0506	9.0296	96.0506	0.00
28/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2082	2	2082	2	300.00
28/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3372	3	3372	3	0.00
28/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9504	10	9504	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
28/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13890	14	13890	14	0.00
28/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10445	10	10445	10	0.00
28/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3538	4	3538	4	300.00
28/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	646	1	646	1	700.00
28/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6516	7	6516	7	0.00
28/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3149	3	3149	3	0.00
28/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	6021	6	6021	6	0.00
28/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13799	14	13799	14	0.00
28/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13845	14	13845	14	0.00
28/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	67	0	67	0	0.00
28/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	69	0	69	0	0.00
28/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	965	1	965	1	0.00
28/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2464	3	2464	3	0.00
28/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	254	0	254	0	300.00
28/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2177	2	2177	2	0.00
28/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	66	0	66	0	0.00
28/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	355	0	355	0	0.00
28/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2292	2	2292	2	700.00
28/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6959	7	6959	7	0.00
28/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1106	1	1106	1	700.00
28/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3580	4	3580	4	0.00
28/12/2020	2030 On 05-August-21			Bond Future	9.24	93.0733	9.2351	93.0733	0.00
28/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	7121	7	7121	7	0.00
28/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	656	1	656	1	200.00
28/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7601	8	7601	8	0.00
28/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2690	3	2690	3	600.00
28/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	4085	4	4085	4	600.00
28/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7526	8	7526	8	0.00
28/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7564	8	7564	8	0.00
28/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2288	2	2288	2	200.00
28/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14390	14	14390	14	0.00
28/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	179	0	179	0	600.00
28/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9647	10	9647	10	0.00

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28/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1477	2	1477	2	200.00
28/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4843	5	4843	5	0.00
28/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1311	1	1311	1	0.00
28/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1324	1	1324	1	0.00
28/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2908	3	2908	3	0.00
28/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1298	1	1298	1	0.00
28/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4281	4	4281	4	0.00
28/12/2020	2030 On 04-November-21			Bond Future	9.44	94.0564	9.4387	94.0564	0.00
28/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2116	2	2116	2	300.00
28/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10673	11	10673	11	0.00
28/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7543	8	7543	8	0.00
28/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7612	8	7612	8	0.00
28/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1274	1	1274	1	300.00
28/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7578	8	7578	8	0.00
28/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1639	2	1639	2	0.00
28/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5775	6	5775	6	0.00
28/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	745	1	745	1	300.00
28/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1653	2	1653	2	0.00
28/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7792	8	7792	8	0.00
28/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1624	2	1624	2	0.00
28/12/2020	2032 On 04-February-21			Bond Future	9.76	92.8635	9.7613	92.8635	114,916.00
28/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1200	1	1200	1	0.00
28/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1173	1	1173	1	0.00
28/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	83	0	83	0	800.00
28/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1227	1	1227	1	0.00
28/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	503	1	503	1	800.00
28/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6430	6	6430	6	0.00
28/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	148	0	148	0	800.00
28/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2050	2	2050	2	0.00
28/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3508	4	3508	4	0.00
28/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2123	2	2123	2	0.00
28/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6424	6	6424	6	0.00
28/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2086	2	2086	2	0.00

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28/12/2020	2032 On 06-May-21			Bond Future	9.97	89.6646	9.9682	89.6646	0.00
28/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11981	12	11981	12	0.00
28/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4398	4	4398	4	736.00
28/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	12027	12	12027	12	0.00
28/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14129	14	14129	14	0.00
28/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	12073	12	12073	12	0.00
28/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	266	0	266	0	0.00
28/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	270	0	270	0	0.00
28/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	274	0	274	0	0.00
28/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	131	0	131	0	736.00
28/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2248	2	2248	2	0.00
28/12/2020	2032 On 05-August-21			Bond Future	10.18	90.6243	10.1811	90.6243	0.00
28/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	8183	8	8183	8	0.00
28/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8221	8	8221	8	0.00
28/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8259	8	8259	8	0.00
28/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1651	2	1651	2	0.00
28/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1666	2	1666	2	0.00
28/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1681	2	1681	2	0.00
28/12/2020	2032 On 04-November-21			Bond Future	10.40	87.4372	10.4012	87.4372	0.00
28/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	13003	13	13003	13	0.00
28/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8799	9	8799	9	0.00
28/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1738	2	1738	2	700.00
28/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2742	3	2742	3	700.00
28/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8727	9	8727	9	0.00
28/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8763	9	8763	9	0.00
28/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1777	2	1777	2	0.00
28/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1792	2	1792	2	0.00
28/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1807	2	1807	2	0.00
28/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8123	8	8123	8	0.00
28/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	670	1	670	1	700.00
28/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6071	6	6071	6	0.00
28/12/2020	2033 On 04-February-21			Bond Future	99.25	99.2392	99.2458	99.2392	8,131.00
28/12/2020	2033 On 06-May-21			Bond Future	99.06	99.0569	99.0633	99.0569	0.00

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28/12/2020	2033 On 05-August-21			Bond Future	100.15	100.1408	100.1470	100.1408	0.00
28/12/2020	2033 On 04-November-21			Bond Future	100.00	99.9958	100.0021	99.9958	0.00
28/12/2020	2037 On 04-February-21			Bond Future	10.73	83.3030	10.7277	83.3030	131,651.00
28/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	677	1	677	1	0.00
28/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7741	8	7741	8	300.00
28/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1099	1	1099	1	240.00
28/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	77	0	77	0	72.00
28/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	658	1	658	1	0.00
28/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	640	1	640	1	0.00
28/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16673	17	16673	17	0.00
28/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2270	2	2270	2	0.00
28/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	796	1	796	1	0.00
28/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7370	7	7370	7	0.00
28/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3342	3	3342	3	72.00
28/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1470	2	1470	2	72.00
28/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
28/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	3740	4	3740	4	0.00
28/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	3688	4	3688	4	0.00
28/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	7659	8	7659	8	0.00
28/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	160	0	160	0	240.00
28/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	2756	3	2756	3	0.00
28/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	3637	4	3637	4	0.00
28/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	131	0	131	0	0.00
28/12/2020	2037 On 06-May-21			Bond Future	10.94	84.1509	10.9392	84.1509	0.00
28/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9683	10	9683	10	0.00
28/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9596	10	9596	10	0.00
28/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9640	10	9640	10	0.00
28/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	876	1	876	1	0.00
28/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	897	1	897	1	0.00
28/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	886	1	886	1	0.00
28/12/2020	2037 On 05-August-21			Bond Future	11.16	80.7960	11.1615	80.7960	0.00
28/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8578	9	8578	9	0.00
28/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8653	9	8653	9	0.00

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28/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8616	9	8616	9	0.00
28/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2161	2	2161	2	0.00
28/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2178	2	2178	2	0.00
28/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2143	2	2143	2	0.00
28/12/2020	2037 On 04-November-21			Bond Future	11.38	81.6495	11.3782	81.6495	0.00
28/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9925	10	9925	10	0.00
28/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9962	10	9962	10	0.00
28/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9999	10	9999	10	0.00
28/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	1946	2	1946	2	0.00
28/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	1932	2	1932	2	0.00
28/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	1961	2	1961	2	0.00
28/12/2020	2038 On 04-February-21			Bond Future	112.09	112.0803	112.0876	112.0803	7,805.00
28/12/2020	2038 On 06-May-21			Bond Future	113.26	113.2484	113.2555	113.2484	0.00
28/12/2020	2038 On 05-August-21			Bond Future	112.77	112.7641	112.7711	112.7641	0.00
28/12/2020	2038 On 04-November-21			Bond Future	113.99	113.9811	113.9881	113.9811	0.00
28/12/2020	2040 On 04-February-21			Bond Future	10.80	85.7651	10.8050	85.7651	79,911.00
28/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	801	1	801	1	0.00
28/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	779	1	779	1	0.00
28/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	482	1	482	1	500.00
28/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	5594	6	5594	6	0.00
28/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	268	0	268	0	800.00
28/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	6536	7	6536	7	0.00
28/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	24	0	24	0	500.00
28/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	823	1	823	1	0.00
28/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	35	0	35	0	800.00
28/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	5727	6	5727	6	0.00
28/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	3616	4	3616	4	0.00
28/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10187	10	10187	10	0.00
28/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	9527	10	9527	10	0.00
28/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	313	0	313	0	800.00
28/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	447	1	447	1	500.00
28/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	3721	4	3721	4	0.00
28/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	3668	4	3668	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	4631	5	4631	5	0.00
28/12/2020	2040 On 06-May-21			Bond Future	11.01	86.6381	11.0100	86.6381	0.00
28/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	14346	14	14346	14	0.00
28/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9860	10	9860	10	0.00
28/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9906	10	9906	10	0.00
28/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	3146	3	3146	3	300.00
28/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	6055	6	6055	6	300.00
28/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9952	10	9952	10	0.00
28/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	984	1	984	1	0.00
28/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2283	2	2283	2	0.00
28/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4397	4	4397	4	0.00
28/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	995	1	995	1	0.00
28/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1007	1	1007	1	0.00
28/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	303	0	303	0	300.00
28/12/2020	2040 On 05-August-21			Bond Future	11.23	83.0595	11.2253	83.0595	0.00
28/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5926	6	5926	6	900.00
28/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	19420	19	19420	19	0.00
28/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9771	10	9771	10	0.00
28/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	4171	4	4171	4	900.00
28/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9731	10	9731	10	0.00
28/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9690	10	9690	10	0.00
28/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	1996	2	1996	2	0.00
28/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5351	5	5351	5	0.00
28/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2029	2	2029	2	0.00
28/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	220	0	220	0	900.00
28/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2012	2	2012	2	0.00
28/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3809	4	3809	4	0.00
28/12/2020	2040 On 04-November-21			Bond Future	11.43	83.9370	11.4347	83.9370	0.00
28/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10661	11	10661	11	0.00
28/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10584	11	10584	11	0.00
28/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10622	11	10622	11	0.00
28/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	1969	2	1969	2	0.00
28/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	1985	2	1985	2	0.00

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28/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	1954	2	1954	2	0.00
28/12/2020	2044 On 04-February-21			Bond Future	10.89	82.3228	10.8869	82.3228	51,843.00
28/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	521	1	521	1	0.00
28/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	505	1	505	1	0.00
28/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	414	0	414	0	0.00
28/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	36	0	36	0	265.00
28/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	538	1	538	1	0.00
28/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	173	0	173	0	0.00
28/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1771	2	1771	2	0.00
28/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4477	5	4477	5	0.00
28/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	6588	7	6588	7	0.00
28/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4417	4	4417	4	0.00
28/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	4850	5	4850	5	265.00
28/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	9604	10	9604	10	0.00
28/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2106	2	2106	2	265.00
28/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4357	4	4357	4	0.00
28/12/2020	2044 On 06-May-21			Bond Future	11.08	83.1608	11.0848	83.1608	0.00
28/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2553	3	2553	3	3,100.00
28/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4827	5	4827	5	3,100.00
28/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	7224	7	7224	7	0.00
28/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	9649	10	9649	10	0.00
28/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3871	4	3871	4	0.00
28/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	5031	5	5031	5	0.00
28/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6724	7	6724	7	0.00
28/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9873	10	9873	10	0.00
28/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	9559	10	9559	10	0.00
28/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	9604	10	9604	10	0.00
28/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1097	1	1097	1	0.00
28/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1110	1	1110	1	0.00
28/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1026	1	1026	1	3,100.00
28/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2095	2	2095	2	3,100.00
28/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	2905	3	2905	3	3,100.00
28/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1085	1	1085	1	0.00

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28/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	1914	2	1914	2	0.00
28/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3032	3	3032	3	0.00
28/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	3766	4	3766	4	3,100.00
28/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5284	5	5284	5	0.00
28/12/2020	2044 On 05-August-21			Bond Future	11.29	79.6701	11.2923	79.6701	0.00
28/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9908	10	9908	10	0.00
28/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9948	10	9948	10	0.00
28/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9987	10	9987	10	0.00
28/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1943	2	1943	2	0.00
28/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1959	2	1959	2	0.00
28/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	1976	2	1976	2	0.00
28/12/2020	2044 On 04-November-21			Bond Future	11.49	80.5118	11.4939	80.5118	0.00
28/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	10349	10	10349	10	0.00
28/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	10387	10	10387	10	0.00
28/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	10425	10	10425	10	0.00
28/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2077	2	2077	2	0.00
28/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2093	2	2093	2	0.00
28/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2108	2	2108	2	0.00
28/12/2020	2046 On 04-February-21			Bond Future	101.37	101.3582	101.3651	101.3582	14,890.00
28/12/2020	2046 On 06-May-21			Bond Future	100.63	100.6228	100.6295	100.6228	0.00
28/12/2020	2046 On 05-August-21			Bond Future	101.73	101.7240	101.7306	101.7240	0.00
28/12/2020	2046 On 04-November-21			Bond Future	101.02	101.0128	101.0193	101.0128	0.00
28/12/2020	2050 On 04-February-21			Bond Future	101.91	101.9011	101.9079	101.9011	11,025.00
28/12/2020	2050 On 06-May-21			Bond Future	102.97	102.9632	102.9698	102.9632	0.00
28/12/2020	2050 On 05-August-21			Bond Future	102.17	102.1601	102.1666	102.1601	0.00
28/12/2020	2050 On 04-November-21			Bond Future	103.27	103.2625	103.2690	103.2625	0.00
28/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	AL37 On 04-February-21			Index Future	787.51	787.0810	787.5110	787.0810	0.00
28/12/2020	AL37 On 06-May-21			Index Future	795.52	795.0910	795.5150	795.0910	0.00
28/12/2020	AL37 On 05-August-21			Index Future	803.93	803.5080	803.9310	803.5080	0.00
28/12/2020	AL37 On 04-November-21			Index Future	812.51	812.0800	812.5050	812.0800	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
28/12/2020	AL7T On 04-February-21			Index Future	869.66	869.2140	869.6570	869.2140	0.00
28/12/2020	AL7T On 06-May-21			Index Future	878.50	878.0590	878.4970	878.0590	0.00
28/12/2020	AL7T On 05-August-21			Index Future	887.79	887.3550	887.7900	887.3550	0.00
28/12/2020	AL7T On 04-November-21			Index Future	897.26	896.8210	897.2590	896.8210	0.00
28/12/2020	ALBI On 04-February-21			Index Future	763.22	762.7300	763.2230	762.7300	231.00
28/12/2020	ALBI On 06-May-21			Index Future	770.98	770.4930	770.9810	770.4930	0.00
28/12/2020	ALBI On 05-August-21			Index Future	779.14	778.6490	779.1370	778.6490	0.00
28/12/2020	ALBI On 04-November-21			Index Future	787.45	786.9560	787.4460	786.9560	0.00
28/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2020	ES33 On 04-February-21			Bond Future	11.34	77.5795	11.3427	77.5795	350.00
28/12/2020	ES33 On 06-May-21			Bond Future	11.59	74.5951	11.5942	74.5951	0.00
28/12/2020	ES33 On 05-August-21			Bond Future	11.85	75.3935	11.8547	75.3935	0.00
28/12/2020	ES33 On 04-November-21			Bond Future	12.12	72.4157	12.1244	72.4157	0.00
28/12/2020	ES42 On 04-February-21			Bond Future	11.81	76.8571	11.8147	76.8571	4,779.00
28/12/2020	ES42 On 06-May-21			Bond Future	12.06	73.3815	12.0570	73.3815	0.00
28/12/2020	ES42 On 05-August-21			Bond Future	12.30	74.1674	12.3016	74.1674	0.00
28/12/2020	ES42 On 04-November-21			Bond Future	12.56	70.6933	12.5565	70.6933	0.00
28/12/2020	GOVI On 04-February-21			GOVI	754.05	753.5660	754.0510	753.5660	964.00
28/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	31010	3	31010	3	0.00
28/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	31110	3	31110	3	0.00
28/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	30910	3	30910	3	0.00
28/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 06-May-21			GOVI	761.72	761.2350	761.7160	761.2350	0.00
28/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	830260	83	830260	83	0.00
28/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	830360	83	830360	83	0.00
28/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	830460	83	830460	83	0.00
28/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 05-August-21			GOVI	769.77	769.2930	769.7740	769.2930	0.00
28/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	506240	50	506240	50	0.00
28/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	506340	50	506340	50	0.00
28/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	506440	50	506440	50	0.00

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28/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 04-November-21			GOVI	777.98	777.5000	777.9830	777.5000	0.00
28/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	495630	49	495630	49	0.00
28/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	495830	49	495830	49	0.00
28/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	495730	49	495730	49	0.00
28/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
28/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2020	IGOV On 04-February-21			Index Future	271.68	271.6310	271.6770	271.6310	1,090.00
28/12/2020	IGOV On 06-May-21			Index Future	274.51	274.4620	274.5050	274.4620	18.00
28/12/2020	IGOV On 05-August-21			Index Future	277.48	277.4340	277.4760	277.4340	0.00
28/12/2020	IGOV On 04-November-21			Index Future	280.50	280.4600	280.5010	280.4600	0.00
28/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
28/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3900	90.3700	90.3900	0.00
28/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.27	89.2900	89.2700	89.2900	0.00
28/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.46	90.4800	90.4600	90.4800	51.00
28/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.80	89.8400	89.8000	89.8400	0.00
28/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.83	89.8800	89.8300	89.8800	0.00
28/12/2020	IS05 On 20-September-22			Interest Rate Swap	92.89	92.9500	92.8900	92.9500	0.00
28/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.30	93.3600	93.3000	93.3600	0.00
28/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.60	85.6600	85.6000	85.6600	0.00
28/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.06	91.1100	91.0600	91.1100	0.00
28/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.72	77.8200	77.7200	77.8200	0.00
28/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.14	74.2400	74.1400	74.2400	0.00
28/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.46	72.5500	72.4600	72.5500	0.00
28/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.41	74.5000	74.4100	74.5000	0.00
28/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.38	78.4800	78.3800	78.4800	0.00
28/12/2020	IS10 On 15-March-27			Interest Rate Swap	76.82	76.9100	76.8200	76.9100	0.00
28/12/2020	IS10 On 21-June-27			Interest Rate Swap	78.86	78.9600	78.8600	78.9600	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
28/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.67	84.7700	84.6700	84.7700	0.00
28/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.05	85.1500	85.0500	85.1500	0.00
28/12/2020	IS10 On 22-March-28			Interest Rate Swap	77.98	78.0900	77.9800	78.0900	0.00
28/12/2020	IS10 On 20-June-28			Interest Rate Swap	85.88	85.9800	85.8800	85.9800	0.00
28/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3750	3.6350	96.3750	0.00
28/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.48	96.5100	3.4800	96.5100	0.00
28/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.48	96.5250	3.4750	96.5250	0.00
28/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.41	96.5700	3.4100	96.5700	0.00
28/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.40	96.5800	3.4000	96.5800	0.00
28/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.38	96.6050	3.3750	96.6050	0.00
28/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.42	96.5700	3.4200	96.5700	30,000.00
28/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.63	96.3550	3.6250	96.3550	0.00
28/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.63	96.3600	3.6300	96.3600	0.00
28/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.00	95.9700	4.0000	95.9700	0.00
28/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.08	95.9100	4.0750	95.9100	0.00
28/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.50	95.4950	4.4950	95.4950	0.00
28/12/2020	R023 On 04-February-21			Bond Future	4.68	109.3724	4.6850	109.3724	31,397.00
28/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3240	3	3240	3	0.00
28/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3221	3	3221	3	0.00
28/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3259	3	3259	3	0.00
28/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R023 On 06-May-21			Bond Future	4.77	106.5793	4.7682	106.5793	0.00
28/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4805	5	4805	5	0.00
28/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4789	5	4789	5	0.00
28/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4822	5	4822	5	0.00
28/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R023 On 05-August-21			Bond Future	4.85	107.7198	4.8487	107.7198	0.00

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28/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1002	1	1002	1	0.00
28/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	990	1	990	1	0.00
28/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	979	1	979	1	0.00
28/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	309	0	309	0	0.00
28/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	306	0	306	0	0.00
28/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	302	0	302	0	0.00
28/12/2020	R023 On 04-November-21			Bond Future	4.96	104.9506	4.9609	104.9506	0.00
28/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	546	1	546	1	0.00
28/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	540	1	540	1	0.00
28/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	533	1	533	1	0.00
28/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	612	1	612	1	0.00
28/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	605	1	605	1	0.00
28/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	599	1	599	1	0.00
28/12/2020	R035 On 04-February-21			Bond Future	10.54	91.9293	10.5424	91.9293	95,921.00
28/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	584	1	584	1	0.00
28/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	732	1	732	1	0.00
28/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	567	1	567	1	0.00
28/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4391	5	4391	5	0.00
28/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	550	1	550	1	0.00
28/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	3959	4	3959	4	0.00
28/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3447	3	3447	3	650.00
28/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	573	1	573	1	650.00
28/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	3906	4	3906	4	0.00
28/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	3853	4	3853	4	0.00
28/12/2020	R035 On 06-May-21			Bond Future	10.76	88.3918	10.7558	88.3918	0.00
28/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4573	5	4573	5	0.00
28/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4962	5	4962	5	600.00
28/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12694	13	12694	13	0.00
28/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2447	3	2447	3	600.00
28/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3712	4	3712	4	1,650.00
28/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5653	6	5653	6	0.00
28/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	10178	10	10178	10	0.00
28/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	10133	10	10133	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
28/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8672	9	8672	9	0.00
28/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2882	3	2882	3	0.00
28/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1568	2	1568	2	500.00
28/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6637	7	6637	7	0.00
28/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	2021	2	2021	2	793.00
28/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10223	10	10223	10	0.00
28/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	12048	12	12048	12	0.00
28/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	434	0	434	0	1,650.00
28/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5420	5	5420	5	0.00
28/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	741	1	741	1	0.00
28/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	732	1	732	1	0.00
28/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1759	2	1759	2	1,650.00
28/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	360	0	360	0	600.00
28/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4771	5	4771	5	0.00
28/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4215	4	4215	4	500.00
28/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6268	6	6268	6	0.00
28/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1096	1	1096	1	793.00
28/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2145	2	2145	2	793.00
28/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	723	1	723	1	0.00
28/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3366	3	3366	3	0.00
28/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2718	3	2718	3	500.00
28/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2489	3	2489	3	0.00
28/12/2020	R035 On 05-August-21			Bond Future	10.98	89.3378	10.9783	89.3378	0.00
28/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3791	4	3791	4	0.00
28/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1872	2	1872	2	100.00
28/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5780	6	5780	6	0.00
28/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
28/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	48806	49	48806	49	0.00
28/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3396	3	3396	3	100.00
28/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	49039	49	49039	49	0.00
28/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	48922	49	48922	49	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
28/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5100	5	5100	5	100.00
28/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8141	8	8141	8	0.00
28/12/2020	R035 On 04-November-21			Bond Future	11.21	85.8076	11.2072	85.8076	0.00
28/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14518	15	14518	15	0.00
28/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2202	2	2202	2	782.00
28/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6590	7	6590	7	0.00
28/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9440	10	9440	10	0.00
28/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9477	10	9477	10	0.00
28/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3106	3	3106	3	400.00
28/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4381	4	4381	4	0.00
28/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2005	2	2005	2	400.00
28/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9514	10	9514	10	0.00
28/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2063	2	2063	2	0.00
28/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3409	3	3409	3	782.00
28/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5152	5	5152	5	782.00
28/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8403	8	8403	8	0.00
28/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	8946	9	8946	9	0.00
28/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6756	7	6756	7	0.00
28/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2078	2	2078	2	0.00
28/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2094	2	2094	2	0.00
28/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	708	1	708	1	400.00
28/12/2020	R186 On 04-February-21			Bond Future	6.80	119.0173	6.8034	119.0173	79,435.00
28/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6951	7	6951	7	0.00
28/12/2020	R186 On 04-February-21	7.30	Call	Bond Future	2808	3	2808	3	0.00
28/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6123	6	6123	6	0.00
28/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6903	7	6903	7	0.00
28/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6854	7	6854	7	0.00
28/12/2020	R186 On 04-February-21	7.30	Put	Bond Future	222	0	222	0	0.00
28/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	11	0	11	0	15,177.00
28/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	4	0	4	0	0.00
28/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	5	0	5	0	0.00
28/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	5	0	5	0	0.00
28/12/2020	R186 On 06-May-21			Bond Future	6.96	120.2281	6.9611	120.2281	0.00

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28/12/2020	R186 On 06-May-21	7.30	Call	Bond Future	2944	3	2944	3	0.00
28/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17378	17	17378	17	0.00
28/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17337	17	17337	17	0.00
28/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17296	17	17296	17	0.00
28/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
28/12/2020	R186 On 06-May-21	7.30	Put	Bond Future	1253	1	1253	1	15,177.00
28/12/2020	R186 On 05-August-21			Bond Future	7.12	116.2337	7.1244	116.2337	0.00
28/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7376	7	7376	7	0.00
28/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7338	7	7338	7	0.00
28/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7301	7	7301	7	0.00
28/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	452	0	452	0	0.00
28/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	446	0	446	0	0.00
28/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	440	0	440	0	0.00
28/12/2020	R186 On 04-November-21			Bond Future	7.30	117.4613	7.2974	117.4613	0.00
28/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4960	5	4960	5	0.00
28/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4896	5	4896	5	0.00
28/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4928	5	4928	5	0.00
28/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1346	1	1346	1	0.00
28/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1358	1	1358	1	0.00
28/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1335	1	1335	1	0.00
28/12/2020	R197 On 04-February-21			Bond Future	318.96	318.9685	318.9641	318.9685	2,441.00
28/12/2020	R197 On 06-May-21			Bond Future	322.29	322.2924	322.2870	322.2924	0.00
28/12/2020	R197 On 05-August-21			Bond Future	317.80	317.8074	317.8015	317.8074	0.00
28/12/2020	R197 On 04-November-21			Bond Future	321.23	321.2373	321.2310	321.2373	0.00
28/12/2020	R202 On 04-February-21			Bond Future	221.05	221.0323	221.0467	221.0323	7,878.00
28/12/2020	R202 On 06-May-21			Bond Future	223.35	223.3358	223.3494	223.3358	0.00
28/12/2020	R202 On 05-August-21			Bond Future	221.54	221.5242	221.5376	221.5242	0.00
28/12/2020	R202 On 04-November-21			Bond Future	223.93	223.9146	223.9282	223.9146	0.00
28/12/2020	R209 On 04-February-21			Bond Future	10.32	71.3849	10.3224	71.3849	26,103.00
28/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1071	1	1071	1	0.00
28/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1048	1	1048	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
28/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1094	1	1094	1	0.00
28/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2288	2	2288	2	0.00
28/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2361	2	2361	2	0.00
28/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2325	2	2325	2	0.00
28/12/2020	R209 On 06-May-21			Bond Future	10.51	68.9720	10.5083	68.9720	5,250.00
28/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3487	4	3487	4	0.00
28/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	7035	7	7035	7	0.00
28/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9474	9	9474	9	0.00
28/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2518	3	2518	3	5,325.00
28/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5714	6	5714	6	0.00
28/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1922	2	1922	2	0.00
28/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9513	10	9513	10	0.00
28/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1418	1	1418	1	6,250.00
28/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4800	5	4800	5	0.00
28/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9396	9	9396	9	0.00
28/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9435	9	9435	9	0.00
28/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	590	1	590	1	0.00
28/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	597	1	597	1	0.00
28/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2088	2	2088	2	3,500.00
28/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	4897	5	4897	5	0.00
28/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	576	1	576	1	9,150.00
28/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	5924	6	5924	6	0.00
28/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1684	2	1684	2	9,150.00
28/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	583	1	583	1	0.00
28/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1221	1	1221	1	3,750.00
28/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4007	4	4007	4	0.00
28/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	2969	3	2969	3	6,250.00
28/12/2020	R209 On 05-August-21			Bond Future	10.70	69.7103	10.6979	69.7103	0.00
28/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7616	8	7616	8	0.00
28/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7583	8	7583	8	0.00
28/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7650	8	7650	8	0.00
28/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1881	2	1881	2	0.00
28/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1912	2	1912	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
28/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1896	2	1896	2	0.00
28/12/2020	R209 On 04-November-21			Bond Future	10.89	67.3069	10.8918	67.3069	1,000.00
28/12/2020	R209 On 04-November-21	9.50	Call	Bond Future	1414	1	1414	1	2,000.00
28/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8398	8	8398	8	0.00
28/12/2020	R209 On 04-November-21	10.50	Call	Bond Future	3353	3	3353	3	0.00
28/12/2020	R209 On 04-November-21	12.00	Call	Bond Future	7828	8	7828	8	0.00
28/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8430	8	8430	8	0.00
28/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8366	8	8366	8	0.00
28/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	1931	2	1931	2	0.00
28/12/2020	R209 On 04-November-21	12.00	Put	Bond Future	2221	2	2221	2	2,000.00
28/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	1945	2	1945	2	0.00
28/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	1960	2	1960	2	0.00
28/12/2020	R209 On 04-November-21	10.50	Put	Bond Future	5513	6	5513	6	2,000.00
28/12/2020	R209 On 04-November-21	9.50	Put	Bond Future	9557	10	9557	10	0.00
28/12/2020	R210 On 04-February-21			Bond Future	194.55	194.5454	194.5547	194.5454	1,213.00
28/12/2020	R210 On 06-May-21			Bond Future	193.87	193.8569	193.8656	193.8569	0.00
28/12/2020	R210 On 05-August-21			Bond Future	195.99	195.9783	195.9868	195.9783	0.00
28/12/2020	R210 On 04-November-21			Bond Future	195.36	195.3508	195.3592	195.3508	0.00
28/12/2020	R212 On 04-February-21			Bond Future	170.12	170.1640	170.1231	170.1640	5,730.00
28/12/2020	R212 On 06-May-21			Bond Future	171.90	171.9374	171.8956	171.9374	0.00
28/12/2020	R212 On 05-August-21			Bond Future	171.44	171.4845	171.4419	171.4845	0.00
28/12/2020	R212 On 04-November-21			Bond Future	173.29	173.3351	173.2919	173.3351	0.00
28/12/2020	R213 On 04-February-21			Bond Future	9.28	88.3762	9.2815	88.3762	8,858.00
28/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1874	2	1874	2	0.00
28/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1840	2	1840	2	0.00
28/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1806	2	1806	2	0.00
28/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1179	1	1179	1	0.00
28/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1155	1	1155	1	0.00
28/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1131	1	1131	1	0.00
28/12/2020	R213 On 06-May-21			Bond Future	9.47	85.7475	9.4712	85.7475	0.00
28/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12501	12	12501	12	0.00
28/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12458	12	12458	12	0.00
28/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12545	13	12545	13	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
28/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	135	0	135	0	0.00
28/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	140	0	140	0	0.00
28/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	138	0	138	0	0.00
28/12/2020	R213 On 05-August-21			Bond Future	9.67	86.6651	9.6687	86.6651	0.00
28/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7349	7	7349	7	0.00
28/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	5028	5	5028	5	0.00
28/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7634	8	7634	8	0.00
28/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2719	3	2719	3	200.00
28/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7598	8	7598	8	0.00
28/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7563	8	7563	8	0.00
28/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1461	1	1461	1	0.00
28/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1448	1	1448	1	0.00
28/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2501	3	2501	3	200.00
28/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4543	5	4543	5	0.00
28/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1434	1	1434	1	0.00
28/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1545	2	1545	2	200.00
28/12/2020	R213 On 04-November-21			Bond Future	9.87	84.0517	9.8744	84.0517	0.00
28/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7879	8	7879	8	0.00
28/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7845	8	7845	8	0.00
28/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7913	8	7913	8	0.00
28/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1708	2	1708	2	0.00
28/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1693	2	1693	2	0.00
28/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1679	2	1679	2	0.00
28/12/2020	R214 On 04-February-21			Bond Future	10.67	68.6510	10.6728	68.6510	15,327.00
28/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	811	1	811	1	0.00
28/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	791	1	791	1	0.00
28/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	831	1	831	1	0.00
28/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	2912	3	2912	3	0.00
28/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	2997	3	2997	3	0.00
28/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	2955	3	2955	3	0.00
28/12/2020	R214 On 06-May-21			Bond Future	10.85	66.0736	10.8534	66.0736	0.00
28/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	8362	8	8362	8	0.00
28/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	8325	8	8325	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
28/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	8288	8	8288	8	0.00
28/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	968	1	968	1	0.00
28/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	957	1	957	1	0.00
28/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	947	1	947	1	0.00
28/12/2020	R214 On 05-August-21			Bond Future	11.04	66.7807	11.0402	66.7807	0.00
28/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	7392	7	7392	7	0.00
28/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7424	7	7424	7	0.00
28/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	7360	7	7360	7	0.00
28/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2232	2	2232	2	0.00
28/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2266	2	2266	2	0.00
28/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2249	2	2249	2	0.00
28/12/2020	R214 On 04-November-21			Bond Future	11.23	64.2094	11.2307	64.2094	0.00
28/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8429	8	8429	8	0.00
28/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8398	8	8398	8	0.00
28/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8367	8	8367	8	0.00
28/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2183	2	2183	2	0.00
28/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2152	2	2152	2	0.00
28/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2168	2	2168	2	0.00
28/12/2020	R248 On 04-February-21			Bond Future	10.77	86.1224	10.7746	86.1224	116,103.00
28/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1034	1	1034	1	0.00
28/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	2081	2	2081	2	2,140.00
28/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	92	0	92	0	2,140.00
28/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	5539	6	5539	6	0.00
28/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	1007	1	1007	1	0.00
28/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	981	1	981	1	0.00
28/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1891	2	1891	2	0.00
28/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3361	4	3361	4	0.00
28/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3310	3	3310	3	0.00
28/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2073	2	2073	2	0.00
28/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	478	1	478	1	0.00
28/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	7876	8	7876	8	0.00
28/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3259	3	3259	3	0.00
28/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	1894	2	1894	2	0.00

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28/12/2020	R248 On 06-May-21			Bond Future	10.96	82.5888	10.9592	82.5888	0.00
28/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	10004	10	10004	10	0.00
28/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9958	10	9958	10	0.00
28/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	10050	10	10050	10	0.00
28/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1017	1	1017	1	0.00
28/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1041	1	1041	1	0.00
28/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1029	1	1029	1	0.00
28/12/2020	R248 On 05-August-21			Bond Future	11.15	83.4727	11.1507	83.4727	0.00
28/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	10408	10	10408	10	0.00
28/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	10367	10	10367	10	0.00
28/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	10450	10	10450	10	0.00
28/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1888	2	1888	2	0.00
28/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1872	2	1872	2	0.00
28/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1857	2	1857	2	0.00
28/12/2020	R248 On 04-November-21			Bond Future	11.35	79.9436	11.3462	79.9436	0.00
28/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10904	11	10904	11	0.00
28/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10943	11	10943	11	0.00
28/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10982	11	10982	11	0.00
28/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	1904	2	1904	2	0.00
28/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	1919	2	1919	2	0.00
28/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	1934	2	1934	2	0.00