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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
29/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	2025 On 04-February-21			Bond Future	147.21	147.3624	147.2118	147.3624	7,208.00
29/12/2020	2025 On 06-May-21			Bond Future	148.74	148.8977	148.7377	148.8977	0.00
29/12/2020	2025 On 05-August-21			Bond Future	148.85	148.9947	148.8485	148.9947	0.00
29/12/2020	2025 On 04-November-21			Bond Future	150.46	150.6024	150.4588	150.6024	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
29/12/2020	2029 On 04-February-21			Bond Future	103.95	104.4585	103.9465	104.4585	2,182.00
29/12/2020	2029 On 06-May-21			Bond Future	103.88	104.4066	103.8838	104.4066	0.00
29/12/2020	2029 On 05-August-21			Bond Future	105.03	105.5489	105.0313	105.5489	0.00
29/12/2020	2029 On 04-November-21			Bond Future	105.02	105.5366	105.0162	105.5366	0.00
29/12/2020	2030 On 04-February-21			Bond Future	8.94	95.0954	8.9383	95.0954	104,910.00
29/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2197	3	2197	3	0.00
29/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2720	3	2720	3	0.00
29/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2933	3	2933	3	0.00
29/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	147	0	147	0	1,600.00
29/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1176	1	1176	1	800.00
29/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7071	8	7071	8	0.00
29/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	284	0	284	0	1,000.00
29/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2159	3	2159	3	0.00
29/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2121	3	2121	3	0.00
29/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2313	3	2313	3	1,600.00
29/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2009	2	2009	2	1,000.00
29/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	274	0	274	0	800.00
29/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3741	3	3741	3	0.00
29/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	952	1	952	1	0.00
29/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	891	1	891	1	0.00
29/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4602	4	4602	4	0.00
29/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	796	1	796	1	0.00
29/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	872	1	872	1	0.00
29/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1636	1	1636	1	0.00
29/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	41	0	41	0	1,800.00
29/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3690	3	3690	3	0.00
29/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	561	0	561	0	2,000.00
29/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	632	0	632	0	4,000.00
29/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	852	1	852	1	0.00
29/12/2020	2030 On 06-May-21			Bond Future	9.14	96.0630	9.1386	96.0630	0.00
29/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1817	2	1817	2	300.00
29/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3015	3	3015	3	0.00
29/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8943	10	8943	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
29/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13283	14	13283	14	0.00
29/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3171	4	3171	4	300.00
29/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	532	1	532	1	700.00
29/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6028	7	6028	7	0.00
29/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2806	3	2806	3	0.00
29/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5547	6	5547	6	0.00
29/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13193	14	13193	14	0.00
29/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	9869	10	9869	10	0.00
29/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13238	14	13238	14	0.00
29/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	81	0	81	0	0.00
29/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	299	0	299	0	300.00
29/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2430	2	2430	2	0.00
29/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	83	0	83	0	0.00
29/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1097	1	1097	1	0.00
29/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2741	2	2741	2	0.00
29/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	80	0	80	0	0.00
29/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	414	0	414	0	0.00
29/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2555	2	2555	2	700.00
29/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	7466	7	7466	7	0.00
29/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1253	1	1253	1	700.00
29/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3935	4	3935	4	0.00
29/12/2020	2030 On 05-August-21			Bond Future	9.35	93.0856	9.3473	93.0856	0.00
29/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	6659	7	6659	7	0.00
29/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	560	1	560	1	200.00
29/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2417	3	2417	3	600.00
29/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7124	8	7124	8	0.00
29/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2043	2	2043	2	200.00
29/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	13800	14	13800	14	0.00
29/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3732	4	3732	4	600.00
29/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7052	8	7052	8	0.00
29/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7088	8	7088	8	0.00
29/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1452	1	1452	1	0.00
29/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1466	1	1466	1	0.00

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29/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	207	0	207	0	600.00
29/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	10167	10	10167	10	0.00
29/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1631	1	1631	1	200.00
29/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	5215	5	5215	5	0.00
29/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1438	1	1438	1	0.00
29/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3173	3	3173	3	0.00
29/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4625	4	4625	4	0.00
29/12/2020	2030 On 04-November-21			Bond Future	9.56	94.0688	9.5554	94.0688	0.00
29/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1893	2	1893	2	300.00
29/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10139	11	10139	11	0.00
29/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7082	8	7082	8	0.00
29/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7150	8	7150	8	0.00
29/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1120	1	1120	1	300.00
29/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7116	8	7116	8	0.00
29/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1798	2	1798	2	0.00
29/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6173	6	6173	6	0.00
29/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	832	1	832	1	300.00
29/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1813	2	1813	2	0.00
29/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8259	8	8259	8	0.00
29/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1782	2	1782	2	0.00
29/12/2020	2032 On 04-February-21			Bond Future	9.88	92.8459	9.8793	92.8459	114,916.00
29/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	898	1	898	1	0.00
29/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	47	0	47	0	800.00
29/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	876	1	876	1	0.00
29/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	920	1	920	1	0.00
29/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	343	1	343	1	800.00
29/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	5750	6	5750	6	0.00
29/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	199	0	199	0	800.00
29/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2475	2	2475	2	0.00
29/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	4079	4	4079	4	0.00
29/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2557	2	2557	2	0.00
29/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	7120	6	7120	6	0.00
29/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2516	2	2516	2	0.00

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29/12/2020	2032 On 06-May-21			Bond Future	10.09	89.6466	10.0920	89.6466	0.00
29/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3936	4	3936	4	736.00
29/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	11333	12	11333	12	0.00
29/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11288	12	11288	12	0.00
29/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	13412	14	13412	14	0.00
29/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	11378	12	11378	12	0.00
29/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	315	0	315	0	0.00
29/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	324	0	324	0	0.00
29/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	320	0	320	0	0.00
29/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	158	0	158	0	736.00
29/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2529	2	2529	2	0.00
29/12/2020	2032 On 05-August-21			Bond Future	10.31	90.6060	10.3085	90.6060	0.00
29/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	7624	8	7624	8	0.00
29/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	7661	8	7661	8	0.00
29/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	7697	8	7697	8	0.00
29/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1832	2	1832	2	0.00
29/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1848	2	1848	2	0.00
29/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1864	2	1864	2	0.00
29/12/2020	2032 On 04-November-21			Bond Future	10.53	87.4186	10.5336	87.4186	0.00
29/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	12340	13	12340	13	0.00
29/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1525	2	1525	2	700.00
29/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8235	9	8235	9	0.00
29/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2449	3	2449	3	700.00
29/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8165	9	8165	9	0.00
29/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8200	9	8200	9	0.00
29/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1961	2	1961	2	0.00
29/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1992	2	1992	2	0.00
29/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8657	8	8657	8	0.00
29/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1976	2	1976	2	0.00
29/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	755	1	755	1	700.00
29/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6525	6	6525	6	0.00
29/12/2020	2033 On 04-February-21			Bond Future	99.28	99.2458	99.2797	99.2458	8,131.00
29/12/2020	2033 On 06-May-21			Bond Future	99.09	99.0633	99.0923	99.0633	0.00

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29/12/2020	2033 On 05-August-21			Bond Future	100.19	100.1470	100.1869	100.1470	0.00
29/12/2020	2033 On 04-November-21			Bond Future	100.05	100.0021	100.0450	100.0021	0.00
29/12/2020	2037 On 04-February-21			Bond Future	10.86	83.3518	10.8556	83.3518	131,651.00
29/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	467	1	467	1	0.00
29/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	6952	8	6952	8	300.00
29/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	800	1	800	1	240.00
29/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	42	0	42	0	72.00
29/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	452	1	452	1	0.00
29/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	438	1	438	1	0.00
29/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	15837	17	15837	17	0.00
29/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1791	2	1791	2	0.00
29/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	559	1	559	1	0.00
29/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	6589	7	6589	7	0.00
29/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3941	3	3941	3	72.00
29/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1827	1	1827	1	72.00
29/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
29/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	4374	4	4374	4	0.00
29/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	4319	4	4319	4	0.00
29/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	8461	8	8461	8	0.00
29/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	216	0	216	0	240.00
29/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	3293	3	3293	3	0.00
29/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	4264	4	4264	4	0.00
29/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	179	0	179	0	0.00
29/12/2020	2037 On 06-May-21			Bond Future	11.07	84.2000	11.0731	84.2000	0.00
29/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	8968	10	8968	10	0.00
29/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	8884	10	8884	10	0.00
29/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	8926	10	8926	10	0.00
29/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1011	1	1011	1	0.00
29/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1034	1	1034	1	0.00
29/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1022	1	1022	1	0.00
29/12/2020	2037 On 05-August-21			Bond Future	11.30	80.8455	11.2996	80.8455	0.00
29/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	7957	9	7957	9	0.00
29/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8029	9	8029	9	0.00

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29/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	7993	9	7993	9	0.00
29/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2388	2	2388	2	0.00
29/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2406	2	2406	2	0.00
29/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2369	2	2369	2	0.00
29/12/2020	2037 On 04-November-21			Bond Future	11.52	81.6995	11.5215	81.6995	0.00
29/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9273	10	9273	10	0.00
29/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9308	10	9308	10	0.00
29/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9344	10	9344	10	0.00
29/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2149	2	2149	2	0.00
29/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2133	2	2133	2	0.00
29/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2165	2	2165	2	0.00
29/12/2020	2038 On 04-February-21			Bond Future	112.13	112.0876	112.1256	112.0876	7,805.00
29/12/2020	2038 On 06-May-21			Bond Future	113.29	113.2555	113.2879	113.2555	0.00
29/12/2020	2038 On 05-August-21			Bond Future	112.82	112.7711	112.8158	112.7711	0.00
29/12/2020	2038 On 04-November-21			Bond Future	114.04	113.9881	114.0362	113.9881	0.00
29/12/2020	2040 On 04-February-21			Bond Future	10.93	85.7811	10.9332	85.7811	79,911.00
29/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	557	1	557	1	0.00
29/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	540	1	540	1	0.00
29/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	165	0	165	0	800.00
29/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5738	7	5738	7	0.00
29/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	316	0	316	0	500.00
29/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4834	6	4834	6	0.00
29/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	12	0	12	0	500.00
29/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	574	1	574	1	0.00
29/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	17	0	17	0	800.00
29/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6522	6	6522	6	0.00
29/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	4266	4	4266	4	0.00
29/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	11074	10	11074	10	0.00
29/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	10409	10	10409	10	0.00
29/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	585	0	585	0	500.00
29/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	413	0	413	0	800.00
29/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4381	4	4381	4	0.00
29/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	5364	5	5364	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	4323	4	4323	4	0.00
29/12/2020	2040 On 06-May-21			Bond Future	11.14	86.6540	11.1442	86.6540	0.00
29/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	13491	14	13491	14	0.00
29/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9102	10	9102	10	0.00
29/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9146	10	9146	10	0.00
29/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2723	3	2723	3	300.00
29/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5443	6	5443	6	300.00
29/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9191	10	9191	10	0.00
29/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1136	1	1136	1	0.00
29/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2584	2	2584	2	0.00
29/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4886	4	4886	4	0.00
29/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1149	1	1149	1	0.00
29/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1162	1	1162	1	0.00
29/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	361	0	361	0	300.00
29/12/2020	2040 On 05-August-21			Bond Future	11.36	83.0754	11.3638	83.0754	0.00
29/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5382	6	5382	6	900.00
29/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	18543	19	18543	19	0.00
29/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9077	10	9077	10	0.00
29/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3728	4	3728	4	900.00
29/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9039	10	9039	10	0.00
29/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9000	10	9000	10	0.00
29/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2216	2	2216	2	0.00
29/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5821	5	5821	5	0.00
29/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2252	2	2252	2	0.00
29/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	256	0	256	0	900.00
29/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2234	2	2234	2	0.00
29/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4179	4	4179	4	0.00
29/12/2020	2040 On 04-November-21			Bond Future	11.58	83.9530	11.5784	83.9530	0.00
29/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	9951	11	9951	11	0.00
29/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	9914	11	9914	11	0.00
29/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	9876	11	9876	11	0.00
29/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2198	2	2198	2	0.00
29/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2182	2	2182	2	0.00

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29/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2165	2	2165	2	0.00
29/12/2020	2044 On 04-February-21			Bond Future	11.01	82.3022	11.0104	82.3022	51,843.00
29/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	348	1	348	1	0.00
29/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	269	0	269	0	0.00
29/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	336	1	336	1	0.00
29/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	19	0	19	0	265.00
29/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	360	1	360	1	0.00
29/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	103	0	103	0	0.00
29/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1357	2	1357	2	0.00
29/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	5179	4	5179	4	0.00
29/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	7388	7	7388	7	0.00
29/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	5114	4	5114	4	0.00
29/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2561	2	2561	2	265.00
29/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	5576	5	5576	5	265.00
29/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	10457	10	10457	10	0.00
29/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	5049	4	5049	4	0.00
29/12/2020	2044 On 06-May-21			Bond Future	11.21	83.1396	11.2140	83.1396	0.00
29/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2196	3	2196	3	3,100.00
29/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	8922	10	8922	10	0.00
29/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4301	5	4301	5	3,100.00
29/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	6585	7	6585	7	0.00
29/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3407	4	3407	4	0.00
29/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4494	5	4494	5	0.00
29/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6104	7	6104	7	0.00
29/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9140	10	9140	10	0.00
29/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	8879	10	8879	10	0.00
29/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	8836	10	8836	10	0.00
29/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1269	1	1269	1	0.00
29/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1255	1	1255	1	0.00
29/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1175	1	1175	1	3,100.00
29/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2359	2	2359	2	3,100.00
29/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3250	3	3250	3	3,100.00
29/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2158	2	2158	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
29/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1242	1	1242	1	0.00
29/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3389	3	3389	3	0.00
29/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4185	4	4185	4	3,100.00
29/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5810	5	5810	5	0.00
29/12/2020	2044 On 05-August-21			Bond Future	11.43	79.6486	11.4258	79.6486	0.00
29/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9232	10	9232	10	0.00
29/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9271	10	9271	10	0.00
29/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9309	10	9309	10	0.00
29/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2149	2	2149	2	0.00
29/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2167	2	2167	2	0.00
29/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2184	2	2184	2	0.00
29/12/2020	2044 On 04-November-21			Bond Future	11.63	80.4901	11.6325	80.4901	0.00
29/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9671	10	9671	10	0.00
29/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9708	10	9708	10	0.00
29/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9745	10	9745	10	0.00
29/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2288	2	2288	2	0.00
29/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2305	2	2305	2	0.00
29/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2322	2	2322	2	0.00
29/12/2020	2046 On 04-February-21			Bond Future	101.40	101.3651	101.4000	101.3651	14,890.00
29/12/2020	2046 On 06-May-21			Bond Future	100.66	100.6295	100.6594	100.6295	0.00
29/12/2020	2046 On 05-August-21			Bond Future	101.77	101.7306	101.7715	101.7306	0.00
29/12/2020	2046 On 04-November-21			Bond Future	101.06	101.0193	101.0634	101.0193	0.00
29/12/2020	2050 On 04-February-21			Bond Future	101.56	101.9079	101.5646	101.9079	11,025.00
29/12/2020	2050 On 06-May-21			Bond Future	102.62	102.9698	102.6173	102.9698	0.00
29/12/2020	2050 On 05-August-21			Bond Future	101.82	102.1666	101.8210	102.1666	0.00
29/12/2020	2050 On 04-November-21			Bond Future	102.92	103.2690	102.9226	103.2690	0.00
29/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	AL37 On 04-February-21			Index Future	784.38	787.5110	784.3800	787.5110	0.00
29/12/2020	AL37 On 06-May-21			Index Future	792.32	795.5150	792.3180	795.5150	0.00
29/12/2020	AL37 On 05-August-21			Index Future	800.79	803.9310	800.7880	803.9310	0.00
29/12/2020	AL37 On 04-November-21			Index Future	809.35	812.5050	809.3530	812.5050	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
29/12/2020	AL7T On 04-February-21			Index Future	863.31	869.6570	863.3140	869.6570	0.00
29/12/2020	AL7T On 06-May-21			Index Future	872.05	878.4970	872.0510	878.4970	0.00
29/12/2020	AL7T On 05-August-21			Index Future	881.37	887.7900	881.3730	887.7900	0.00
29/12/2020	AL7T On 04-November-21			Index Future	890.80	897.2590	890.7990	897.2590	0.00
29/12/2020	ALBI On 04-February-21			Index Future	757.56	763.2230	757.5600	763.2230	231.00
29/12/2020	ALBI On 06-May-21			Index Future	765.23	770.9810	765.2270	770.9810	0.00
29/12/2020	ALBI On 05-August-21			Index Future	773.41	779.1370	773.4070	779.1370	0.00
29/12/2020	ALBI On 04-November-21			Index Future	781.68	787.4460	781.6790	787.4460	0.00
29/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2020	ES33 On 04-February-21			Bond Future	11.46	77.5946	11.4637	77.5946	350.00
29/12/2020	ES33 On 06-May-21			Bond Future	11.72	74.6102	11.7211	74.6102	0.00
29/12/2020	ES33 On 05-August-21			Bond Future	11.99	75.4087	11.9856	75.4087	0.00
29/12/2020	ES33 On 04-November-21			Bond Future	12.26	72.4310	12.2606	72.4310	0.00
29/12/2020	ES42 On 04-February-21			Bond Future	11.94	76.8730	11.9416	76.8730	4,779.00
29/12/2020	ES42 On 06-May-21			Bond Future	12.19	73.3974	12.1904	73.3974	0.00
29/12/2020	ES42 On 05-August-21			Bond Future	12.44	74.1833	12.4397	74.1833	0.00
29/12/2020	ES42 On 04-November-21			Bond Future	12.70	70.7093	12.7007	70.7093	0.00
29/12/2020	GOVI On 04-February-21			GOVI	748.50	754.0510	748.4970	754.0510	960.00
29/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	3	0	3	0.00
29/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	3	0	3	0.00
29/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	3	0	3	0.00
29/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	24630	0	24630	0	0.00
29/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	24430	0	24430	0	0.00
29/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	24530	0	24530	0	0.00
29/12/2020	GOVI On 06-May-21			GOVI	756.07	761.7160	756.0720	761.7160	0.00
29/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	773820	83	773820	83	0.00
29/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	773920	83	773920	83	0.00
29/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	774020	83	774020	83	0.00
29/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 05-August-21			GOVI	764.15	769.7740	764.1540	769.7740	0.00
29/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	450040	51	450040	51	0.00
29/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	450140	51	450140	51	0.00
29/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	450240	51	450240	51	0.00

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29/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 04-November-21			GOVI	772.33	777.9830	772.3270	777.9830	0.00
29/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	439070	50	439070	50	0.00
29/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	439270	50	439270	50	0.00
29/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	439170	50	439170	50	0.00
29/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
29/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2020	IGOV On 04-February-21			Index Future	271.03	271.6770	271.0340	271.6770	1,090.00
29/12/2020	IGOV On 06-May-21			Index Future	273.84	274.5050	273.8440	274.5050	18.00
29/12/2020	IGOV On 05-August-21			Index Future	276.84	277.4760	276.8380	277.4760	0.00
29/12/2020	IGOV On 04-November-21			Index Future	279.86	280.5010	279.8640	280.5010	0.00
29/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
29/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3700	90.3700	90.3700	0.00
29/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.26	89.2700	89.2600	89.2700	0.00
29/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.44	90.4600	90.4400	90.4600	51.00
29/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.79	89.8000	89.7900	89.8000	0.00
29/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.82	89.8300	89.8200	89.8300	0.00
29/12/2020	IS05 On 20-September-22			Interest Rate Swap	92.87	92.8900	92.8700	92.8900	0.00
29/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.27	93.3000	93.2700	93.3000	0.00
29/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.57	85.6000	85.5700	85.6000	0.00
29/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.04	91.0600	91.0400	91.0600	0.00
29/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.77	77.7200	77.7700	77.7200	0.00
29/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.19	74.1400	74.1900	74.1400	0.00
29/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.51	72.4600	72.5100	72.4600	0.00
29/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.46	74.4100	74.4600	74.4100	0.00
29/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.44	78.3800	78.4400	78.3800	0.00
29/12/2020	IS10 On 15-March-27			Interest Rate Swap	76.88	76.8200	76.8800	76.8200	0.00
29/12/2020	IS10 On 21-June-27			Interest Rate Swap	78.94	78.8600	78.9400	78.8600	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
29/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.78	84.6700	84.7800	84.6700	0.00
29/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.17	85.0500	85.1700	85.0500	0.00
29/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.12	77.9800	78.1200	77.9800	0.00
29/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.04	85.8800	86.0400	85.8800	0.00
29/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	3.6350	96.3650	0.00
29/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.47	96.5200	3.4700	96.5200	0.00
29/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.46	96.5250	3.4550	96.5250	0.00
29/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.39	96.5900	3.3900	96.5900	0.00
29/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.39	96.6000	3.3900	96.6000	0.00
29/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.36	96.6250	3.3550	96.6250	0.00
29/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.41	96.5800	3.4100	96.5800	30,000.00
29/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.62	96.3750	3.6150	96.3750	0.00
29/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.62	96.3700	3.6150	96.3700	0.00
29/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.99	96.0000	3.9900	96.0000	0.00
29/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.06	95.9250	4.0550	95.9250	0.00
29/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.55	95.5050	4.5450	95.5050	0.00
29/12/2020	R023 On 04-February-21			Bond Future	4.69	109.3960	4.6914	109.3960	31,397.00
29/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3227	3	3227	3	0.00
29/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3208	3	3208	3	0.00
29/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3246	3	3246	3	0.00
29/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R023 On 06-May-21			Bond Future	4.78	106.6028	4.7788	106.6028	0.00
29/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4786	5	4786	5	0.00
29/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4770	5	4770	5	0.00
29/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4803	5	4803	5	0.00
29/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R023 On 05-August-21			Bond Future	4.85	107.7433	4.8538	107.7433	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
29/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	995	1	995	1	0.00
29/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	984	1	984	1	0.00
29/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	972	1	972	1	0.00
29/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	311	0	311	0	0.00
29/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	307	0	307	0	0.00
29/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	303	0	303	0	0.00
29/12/2020	R023 On 04-November-21			Bond Future	4.96	104.9743	4.9648	104.9743	0.00
29/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	543	1	543	1	0.00
29/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	536	1	536	1	0.00
29/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	530	1	530	1	0.00
29/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	613	1	613	1	0.00
29/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	607	1	607	1	0.00
29/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	601	1	601	1	0.00
29/12/2020	R035 On 04-February-21			Bond Future	10.65	91.8782	10.6496	91.8782	96,421.00
29/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	419	1	419	1	0.00
29/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	537	1	537	1	0.00
29/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	406	1	406	1	0.00
29/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	393	1	393	1	0.00
29/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3826	4	3826	4	0.00
29/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	711	1	711	1	650.00
29/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4506	4	4506	4	0.00
29/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3956	3	3956	3	650.00
29/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	4449	4	4449	4	0.00
29/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4393	4	4393	4	0.00
29/12/2020	R035 On 06-May-21			Bond Future	10.87	88.3399	10.8682	88.3399	0.00
29/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4140	5	4140	5	0.00
29/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9516	10	9516	10	0.00
29/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8091	9	8091	9	0.00
29/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9560	10	9560	10	0.00
29/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4510	5	4510	5	600.00
29/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12032	13	12032	13	0.00
29/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2149	2	2149	2	600.00
29/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3327	4	3327	4	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5171	6	5171	6	0.00
29/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2552	3	2552	3	0.00
29/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1348	2	1348	2	500.00
29/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6119	7	6119	7	0.00
29/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11396	12	11396	12	0.00
29/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1759	2	1759	2	793.00
29/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	9604	10	9604	10	0.00
29/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	839	1	839	1	0.00
29/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	829	1	829	1	0.00
29/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	497	0	497	0	1,650.00
29/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5873	5	5873	5	0.00
29/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1956	2	1956	2	1,650.00
29/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	414	0	414	0	600.00
29/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	5189	5	5189	5	0.00
29/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4600	4	4600	4	500.00
29/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6763	6	6763	6	0.00
29/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2379	2	2379	2	793.00
29/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	820	1	820	1	0.00
29/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3696	3	3696	3	0.00
29/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1231	1	1231	1	793.00
29/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3000	3	3000	3	500.00
29/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2753	2	2753	2	0.00
29/12/2020	R035 On 05-August-21			Bond Future	11.09	89.2851	11.0939	89.2851	0.00
29/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3450	4	3450	4	0.00
29/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1658	2	1658	2	100.00
29/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
29/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5344	6	5344	6	0.00
29/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
29/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49520	49	49520	49	0.00
29/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3674	3	3674	3	100.00
29/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	49636	49	49636	49	0.00
29/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	49753	49	49753	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
29/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5472	5	5472	5	100.00
29/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8641	8	8641	8	0.00
29/12/2020	R035 On 04-November-21			Bond Future	11.33	85.7543	11.3272	85.7543	0.00
29/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	13875	15	13875	15	0.00
29/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	1973	2	1973	2	782.00
29/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6136	7	6136	7	0.00
29/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	8901	9	8901	9	0.00
29/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	8937	9	8937	9	0.00
29/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2817	3	2817	3	400.00
29/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4021	4	4021	4	0.00
29/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	8973	10	8973	10	0.00
29/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1792	2	1792	2	400.00
29/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3675	3	3675	3	782.00
29/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2241	2	2241	2	0.00
29/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5512	5	5512	5	782.00
29/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8894	8	8894	8	0.00
29/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9452	9	9452	9	0.00
29/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	7186	7	7186	7	0.00
29/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2258	2	2258	2	0.00
29/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2275	2	2275	2	0.00
29/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	785	1	785	1	400.00
29/12/2020	R186 On 04-February-21			Bond Future	6.89	119.0534	6.8888	119.0534	79,435.00
29/12/2020	R186 On 04-February-21	7.30	Call	Bond Future	2430	3	2430	3	0.00
29/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	5678	6	5678	6	0.00
29/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6504	7	6504	7	0.00
29/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6455	7	6455	7	0.00
29/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6407	7	6407	7	0.00
29/12/2020	R186 On 04-February-21	7.30	Put	Bond Future	293	0	293	0	0.00
29/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	16	0	16	0	15,177.00
29/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	6	0	6	0	0.00
29/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	7	0	7	0	0.00
29/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	7	0	7	0	0.00
29/12/2020	R186 On 06-May-21			Bond Future	7.05	120.2643	7.0528	120.2643	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
29/12/2020	R186 On 06-May-21	7.30	Call	Bond Future	2649	3	2649	3	0.00
29/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16918	17	16918	17	0.00
29/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16876	17	16876	17	0.00
29/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16835	17	16835	17	0.00
29/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
29/12/2020	R186 On 06-May-21	7.30	Put	Bond Future	1419	1	1419	1	15,177.00
29/12/2020	R186 On 05-August-21			Bond Future	7.22	116.2701	7.2192	116.2701	0.00
29/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6983	7	6983	7	0.00
29/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6945	7	6945	7	0.00
29/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6908	7	6908	7	0.00
29/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	513	0	513	0	0.00
29/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	506	0	506	0	0.00
29/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	499	0	499	0	0.00
29/12/2020	R186 On 04-November-21			Bond Future	7.40	117.4979	7.3975	117.4979	0.00
29/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4639	5	4639	5	0.00
29/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4576	5	4576	5	0.00
29/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4608	5	4608	5	0.00
29/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1481	1	1481	1	0.00
29/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1493	1	1493	1	0.00
29/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1468	1	1468	1	0.00
29/12/2020	R197 On 04-February-21			Bond Future	318.71	318.9641	318.7100	318.9641	2,441.00
29/12/2020	R197 On 06-May-21			Bond Future	322.01	322.2870	322.0133	322.2870	0.00
29/12/2020	R197 On 05-August-21			Bond Future	317.56	317.8015	317.5585	317.8015	0.00
29/12/2020	R197 On 04-November-21			Bond Future	320.99	321.2310	320.9941	321.2310	0.00
29/12/2020	R202 On 04-February-21			Bond Future	219.44	221.0467	219.4437	221.0467	7,883.00
29/12/2020	R202 On 06-May-21			Bond Future	221.72	223.3494	221.7182	223.3494	0.00
29/12/2020	R202 On 05-August-21			Bond Future	219.91	221.5376	219.9118	221.5376	0.00
29/12/2020	R202 On 04-November-21			Bond Future	222.29	223.9282	222.2909	223.9282	0.00
29/12/2020	R209 On 04-February-21			Bond Future	10.45	71.3970	10.4461	71.3970	26,103.00
29/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	797	1	797	1	0.00
29/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	778	1	778	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
29/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	817	1	817	1	0.00
29/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2726	2	2726	2	0.00
29/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2807	2	2807	2	0.00
29/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2766	2	2766	2	0.00
29/12/2020	R209 On 06-May-21			Bond Future	10.64	68.9840	10.6373	68.9840	5,250.00
29/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3089	3	3089	3	0.00
29/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6470	7	6470	7	0.00
29/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2193	3	2193	3	5,325.00
29/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5199	6	5199	6	0.00
29/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8838	9	8838	9	0.00
29/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1198	1	1198	1	6,250.00
29/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4325	5	4325	5	0.00
29/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1651	2	1651	2	0.00
29/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	8876	10	8876	10	0.00
29/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	8800	9	8800	9	0.00
29/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8761	9	8761	9	0.00
29/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	689	1	689	1	0.00
29/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	681	1	681	1	0.00
29/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	665	1	665	1	9,150.00
29/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2340	2	2340	2	3,500.00
29/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5352	5	5352	5	0.00
29/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6431	6	6431	6	0.00
29/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	673	1	673	1	0.00
29/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1895	2	1895	2	9,150.00
29/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1383	1	1383	1	3,750.00
29/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4409	4	4409	4	0.00
29/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3298	3	3298	3	6,250.00
29/12/2020	R209 On 05-August-21			Bond Future	10.83	69.7223	10.8304	69.7223	0.00
29/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7082	8	7082	8	0.00
29/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7050	8	7050	8	0.00
29/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7114	8	7114	8	0.00
29/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	2072	2	2072	2	0.00
29/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2105	2	2105	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
29/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2089	2	2089	2	0.00
29/12/2020	R209 On 04-November-21			Bond Future	11.03	67.3189	11.0289	67.3189	1,000.00
29/12/2020	R209 On 04-November-21	9.50	Call	Bond Future	1235	1	1235	1	2,000.00
29/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7852	8	7852	8	0.00
29/12/2020	R209 On 04-November-21	10.50	Call	Bond Future	3024	3	3024	3	0.00
29/12/2020	R209 On 04-November-21	12.00	Call	Bond Future	7301	8	7301	8	0.00
29/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	7883	8	7883	8	0.00
29/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7821	8	7821	8	0.00
29/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2116	2	2116	2	0.00
29/12/2020	R209 On 04-November-21	12.00	Put	Bond Future	2427	2	2427	2	2,000.00
29/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2132	2	2132	2	0.00
29/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2148	2	2148	2	0.00
29/12/2020	R209 On 04-November-21	10.50	Put	Bond Future	5917	6	5917	6	2,000.00
29/12/2020	R209 On 04-November-21	9.50	Put	Bond Future	10110	10	10110	10	0.00
29/12/2020	R210 On 04-February-21			Bond Future	193.98	194.5547	193.9797	194.5547	1,213.00
29/12/2020	R210 On 06-May-21			Bond Future	193.27	193.8656	193.2744	193.8656	0.00
29/12/2020	R210 On 05-August-21			Bond Future	195.41	195.9868	195.4094	195.9868	0.00
29/12/2020	R210 On 04-November-21			Bond Future	194.78	195.3592	194.7810	195.3592	0.00
29/12/2020	R212 On 04-February-21			Bond Future	170.06	170.1231	170.0645	170.1231	5,730.00
29/12/2020	R212 On 06-May-21			Bond Future	171.83	171.8956	171.8274	171.8956	0.00
29/12/2020	R212 On 05-August-21			Bond Future	171.39	171.4419	171.3910	171.4419	0.00
29/12/2020	R212 On 04-November-21			Bond Future	173.25	173.2919	173.2451	173.2919	0.00
29/12/2020	R213 On 04-February-21			Bond Future	9.39	88.4184	9.3899	88.4184	8,858.00
29/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1507	2	1507	2	0.00
29/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1477	2	1477	2	0.00
29/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1447	2	1447	2	0.00
29/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1446	1	1446	1	0.00
29/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1419	1	1419	1	0.00
29/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1391	1	1391	1	0.00
29/12/2020	R213 On 06-May-21			Bond Future	9.58	85.7899	9.5848	85.7899	0.00
29/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	11890	13	11890	13	0.00
29/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11847	12	11847	12	0.00
29/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	11933	13	11933	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
29/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	161	0	161	0	0.00
29/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	166	0	166	0	0.00
29/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	164	0	164	0	0.00
29/12/2020	R213 On 05-August-21			Bond Future	9.79	86.7078	9.7854	86.7078	0.00
29/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6872	7	6872	7	0.00
29/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4629	5	4629	5	0.00
29/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7149	8	7149	8	0.00
29/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2441	3	2441	3	200.00
29/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7114	8	7114	8	0.00
29/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7079	8	7079	8	0.00
29/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1613	1	1613	1	0.00
29/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1599	1	1599	1	0.00
29/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2736	3	2736	3	200.00
29/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4900	5	4900	5	0.00
29/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1584	1	1584	1	0.00
29/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1704	2	1704	2	200.00
29/12/2020	R213 On 04-November-21			Bond Future	10.00	84.0948	9.9955	84.0948	0.00
29/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7400	8	7400	8	0.00
29/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7367	8	7367	8	0.00
29/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7433	8	7433	8	0.00
29/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1870	2	1870	2	0.00
29/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1855	2	1855	2	0.00
29/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1840	2	1840	2	0.00
29/12/2020	R214 On 04-February-21			Bond Future	10.80	68.6632	10.8017	68.6632	15,327.00
29/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	580	1	580	1	0.00
29/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	564	1	564	1	0.00
29/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	596	1	596	1	0.00
29/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3433	3	3433	3	0.00
29/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3526	3	3526	3	0.00
29/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3479	3	3479	3	0.00
29/12/2020	R214 On 06-May-21			Bond Future	10.99	66.0858	10.9877	66.0858	0.00
29/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7730	8	7730	8	0.00
29/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7694	8	7694	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
29/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7658	8	7658	8	0.00
29/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1105	1	1105	1	0.00
29/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1094	1	1094	1	0.00
29/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1082	1	1082	1	0.00
29/12/2020	R214 On 05-August-21			Bond Future	11.18	66.7929	11.1785	66.7929	0.00
29/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6845	7	6845	7	0.00
29/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	6876	7	6876	7	0.00
29/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6815	7	6815	7	0.00
29/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2452	2	2452	2	0.00
29/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2489	2	2489	2	0.00
29/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2471	2	2471	2	0.00
29/12/2020	R214 On 04-November-21			Bond Future	11.37	64.2218	11.3740	64.2218	0.00
29/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	7859	8	7859	8	0.00
29/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7829	8	7829	8	0.00
29/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7799	8	7799	8	0.00
29/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2390	2	2390	2	0.00
29/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2357	2	2357	2	0.00
29/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2374	2	2374	2	0.00
29/12/2020	R248 On 04-February-21			Bond Future	10.90	86.2132	10.9035	86.2132	116,103.00
29/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	731	1	731	1	0.00
29/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1595	2	1595	2	2,140.00
29/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4750	6	4750	6	0.00
29/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	50	0	50	0	2,140.00
29/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	710	1	710	1	0.00
29/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	689	1	689	1	0.00
29/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1433	2	1433	2	0.00
29/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	4011	3	4011	3	0.00
29/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3954	3	3954	3	0.00
29/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	631	0	631	0	0.00
29/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2557	2	2557	2	0.00
29/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	8775	8	8775	8	0.00
29/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3898	3	3898	3	0.00
29/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2350	2	2350	2	0.00

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29/12/2020	R248 On 06-May-21			Bond Future	11.09	82.6802	11.0940	82.6802	0.00
29/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9211	10	9211	10	0.00
29/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9166	10	9166	10	0.00
29/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9256	10	9256	10	0.00
29/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1177	1	1177	1	0.00
29/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1204	1	1204	1	0.00
29/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1191	1	1191	1	0.00
29/12/2020	R248 On 05-August-21			Bond Future	11.29	83.5650	11.2899	83.5650	0.00
29/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	9668	10	9668	10	0.00
29/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9628	10	9628	10	0.00
29/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	9708	10	9708	10	0.00
29/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2105	2	2105	2	0.00
29/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2088	2	2088	2	0.00
29/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2072	2	2072	2	0.00
29/12/2020	R248 On 04-November-21			Bond Future	11.49	80.0368	11.4909	80.0368	0.00
29/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10156	11	10156	11	0.00
29/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10194	11	10194	11	0.00
29/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10232	11	10232	11	0.00
29/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2118	2	2118	2	0.00
29/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2134	2	2134	2	0.00
29/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2150	2	2150	2	0.00