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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
21/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	2025 On 04-February-21			Bond Future	147.87	148.0967	147.8668	148.0967	7,208.00
21/12/2020	2025 On 06-May-21			Bond Future	149.42	149.6496	149.4168	149.6496	0.00
21/12/2020	2025 On 05-August-21			Bond Future	149.53	149.7686	149.5329	149.7686	0.00
21/12/2020	2025 On 04-November-21			Bond Future	151.16	151.3947	151.1564	151.3947	0.00

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21/12/2020	2029 On 04-February-21			Bond Future	104.66	104.7281	104.6554	104.7281	2,182.00
21/12/2020	2029 On 06-May-21			Bond Future	104.61	104.6860	104.6122	104.6860	0.00
21/12/2020	2029 On 05-August-21			Bond Future	105.77	105.8410	105.7661	105.8410	0.00
21/12/2020	2029 On 04-November-21			Bond Future	105.76	105.8388	105.7631	105.8388	0.00
21/12/2020	2030 On 04-February-21			Bond Future	8.94	95.3892	8.9364	95.3892	104,911.00
21/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2411	3	2411	3	0.00
21/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2916	4	2916	4	0.00
21/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3122	4	3122	4	0.00
21/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	259	0	259	0	1,600.00
21/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1404	2	1404	2	800.00
21/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7127	8	7127	8	0.00
21/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	437	1	437	1	1,000.00
21/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2374	3	2374	3	0.00
21/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2337	3	2337	3	0.00
21/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2523	3	2523	3	1,600.00
21/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2228	3	2228	3	1,000.00
21/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	424	1	424	1	800.00
21/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3880	3	3880	3	0.00
21/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1160	1	1160	1	0.00
21/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1096	1	1096	1	0.00
21/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4703	4	4703	4	0.00
21/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	995	1	995	1	0.00
21/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1075	1	1075	1	0.00
21/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1853	1	1853	1	0.00
21/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	87	0	87	0	1,800.00
21/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3831	3	3831	3	0.00
21/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	739	1	739	1	2,000.00
21/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	817	1	817	1	4,000.00
21/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1055	1	1055	1	0.00
21/12/2020	2030 On 06-May-21			Bond Future	9.13	96.3663	9.1346	96.3663	0.00
21/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1781	2	1781	2	300.00
21/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2975	4	2975	4	0.00
21/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8927	10	8927	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
21/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13294	14	13294	14	0.00
21/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3130	4	3130	4	300.00
21/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	511	1	511	1	700.00
21/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5985	7	5985	7	0.00
21/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2766	3	2766	3	0.00
21/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5503	6	5503	6	0.00
21/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13203	14	13203	14	0.00
21/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	9861	11	9861	11	0.00
21/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13248	14	13248	14	0.00
21/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	69	0	69	0	0.00
21/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	268	0	268	0	300.00
21/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2366	2	2366	2	0.00
21/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	70	0	70	0	0.00
21/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1032	1	1032	1	0.00
21/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2678	2	2678	2	0.00
21/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	68	0	68	0	0.00
21/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	376	0	376	0	0.00
21/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2492	2	2492	2	700.00
21/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	7422	7	7422	7	0.00
21/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1186	1	1186	1	700.00
21/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3876	3	3876	3	0.00
21/12/2020	2030 On 05-August-21			Bond Future	9.34	93.4011	9.3434	93.4011	0.00
21/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	6512	7	6512	7	0.00
21/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	451	1	451	1	200.00
21/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2240	3	2240	3	600.00
21/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6986	8	6986	8	0.00
21/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	1867	2	1867	2	200.00
21/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	13772	15	13772	15	0.00
21/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3558	4	3558	4	600.00
21/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6912	8	6912	8	0.00
21/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6949	8	6949	8	0.00
21/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1292	1	1292	1	0.00
21/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1305	1	1305	1	0.00

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21/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	157	0	157	0	600.00
21/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	10037	9	10037	9	0.00
21/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1462	1	1462	1	200.00
21/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	5018	4	5018	4	0.00
21/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1278	1	1278	1	0.00
21/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2976	3	2976	3	0.00
21/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4426	4	4426	4	0.00
21/12/2020	2030 On 04-November-21			Bond Future	9.55	94.3940	9.5507	94.3940	0.00
21/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1931	2	1931	2	300.00
21/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10182	11	10182	11	0.00
21/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7132	8	7132	8	0.00
21/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7199	8	7199	8	0.00
21/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1152	1	1152	1	300.00
21/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7166	8	7166	8	0.00
21/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1822	2	1822	2	0.00
21/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6186	6	6186	6	0.00
21/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	850	1	850	1	300.00
21/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1837	2	1837	2	0.00
21/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8266	8	8266	8	0.00
21/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1807	2	1807	2	0.00
21/12/2020	2032 On 04-February-21			Bond Future	9.86	93.2435	9.8588	93.2435	114,937.00
21/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1179	2	1179	2	0.00
21/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	107	0	107	0	800.00
21/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1155	2	1155	2	0.00
21/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1203	2	1203	2	0.00
21/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	542	1	542	1	800.00
21/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	5979	7	5979	7	0.00
21/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	302	0	302	0	800.00
21/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2632	2	2632	2	0.00
21/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	4151	3	4151	3	0.00
21/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2710	2	2710	2	0.00
21/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	7054	6	7054	6	0.00
21/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2671	2	2671	2	0.00

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21/12/2020	2032 On 06-May-21			Bond Future	10.07	90.0545	10.0689	90.0545	0.00
21/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3977	5	3977	5	736.00
21/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	11436	12	11436	12	0.00
21/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	11390	12	11390	12	0.00
21/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	13529	15	13529	15	0.00
21/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	11481	12	11481	12	0.00
21/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	280	0	280	0	0.00
21/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	289	0	289	0	0.00
21/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	284	0	284	0	0.00
21/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	137	0	137	0	736.00
21/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2432	2	2432	2	0.00
21/12/2020	2032 On 05-August-21			Bond Future	10.28	91.0267	10.2846	91.0267	0.00
21/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	7542	8	7542	8	0.00
21/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	7580	8	7580	8	0.00
21/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	7617	8	7617	8	0.00
21/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1613	1	1613	1	0.00
21/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1628	1	1628	1	0.00
21/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1644	1	1644	1	0.00
21/12/2020	2032 On 04-November-21			Bond Future	10.51	87.8498	10.5081	87.8498	0.00
21/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1603	2	1603	2	700.00
21/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	12492	13	12492	13	0.00
21/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8383	9	8383	9	0.00
21/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2549	3	2549	3	700.00
21/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8313	9	8313	9	0.00
21/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8348	9	8348	9	0.00
21/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1966	2	1966	2	0.00
21/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1997	2	1997	2	0.00
21/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8592	8	8592	8	0.00
21/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	764	1	764	1	700.00
21/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1981	2	1981	2	0.00
21/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6482	6	6482	6	0.00
21/12/2020	2033 On 04-February-21			Bond Future	99.20	99.9717	99.2004	99.9717	8,131.00
21/12/2020	2033 On 06-May-21			Bond Future	99.02	99.8034	99.0237	99.8034	0.00

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21/12/2020	2033 On 05-August-21			Bond Future	100.12	100.9045	100.1160	100.9045	0.00
21/12/2020	2033 On 04-November-21			Bond Future	99.98	100.7744	99.9773	100.7744	0.00
21/12/2020	2037 On 04-February-21			Bond Future	10.77	84.2802	10.7745	84.2802	131,635.00
21/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	790	1	790	1	0.00
21/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7538	9	7538	9	300.00
21/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	111	0	111	0	72.00
21/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1210	2	1210	2	240.00
21/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	771	1	771	1	0.00
21/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	752	1	752	1	0.00
21/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16366	18	16366	18	0.00
21/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2328	3	2328	3	0.00
21/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	910	1	910	1	0.00
21/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7180	8	7180	8	0.00
21/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3763	3	3763	3	72.00
21/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1836	1	1836	1	72.00
21/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	1	0	1	0	300.00
21/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	4160	3	4160	3	0.00
21/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	4109	3	4109	3	0.00
21/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	8001	7	8001	7	0.00
21/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	278	0	278	0	240.00
21/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	3174	3	3174	3	0.00
21/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	4058	3	4058	3	0.00
21/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	236	0	236	0	0.00
21/12/2020	2037 On 06-May-21			Bond Future	10.99	85.1435	10.9871	85.1435	0.00
21/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9370	10	9370	10	0.00
21/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9283	10	9283	10	0.00
21/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9327	10	9327	10	0.00
21/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	868	1	868	1	0.00
21/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	889	1	889	1	0.00
21/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	879	1	879	1	0.00
21/12/2020	2037 On 05-August-21			Bond Future	11.21	81.8070	11.2102	81.8070	0.00
21/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8122	9	8122	9	0.00
21/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8197	9	8197	9	0.00

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21/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8160	9	8160	9	0.00
21/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2006	2	2006	2	0.00
21/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2023	2	2023	2	0.00
21/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	1989	2	1989	2	0.00
21/12/2020	2037 On 04-November-21			Bond Future	11.43	82.6768	11.4279	82.6768	0.00
21/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9725	11	9725	11	0.00
21/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9761	11	9761	11	0.00
21/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9797	11	9797	11	0.00
21/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2044	2	2044	2	0.00
21/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2029	2	2029	2	0.00
21/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2059	2	2059	2	0.00
21/12/2020	2038 On 04-February-21			Bond Future	112.04	112.0298	112.0371	112.0298	7,805.00
21/12/2020	2038 On 06-May-21			Bond Future	113.21	113.2046	113.2117	113.2046	0.00
21/12/2020	2038 On 05-August-21			Bond Future	112.74	112.7300	112.7371	112.7300	0.00
21/12/2020	2038 On 04-November-21			Bond Future	113.96	113.9541	113.9611	113.9541	0.00
21/12/2020	2040 On 04-February-21			Bond Future	10.91	86.3062	10.9075	86.3062	79,917.00
21/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	808	1	808	1	0.00
21/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	788	1	788	1	0.00
21/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	511	1	511	1	500.00
21/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	5168	6	5168	6	0.00
21/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	297	1	297	1	800.00
21/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	6054	7	6054	7	0.00
21/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	31	0	31	0	500.00
21/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	828	1	828	1	0.00
21/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	43	0	43	0	800.00
21/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	6476	5	6476	5	0.00
21/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	4341	4	4341	4	0.00
21/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10914	10	10914	10	0.00
21/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	10256	9	10256	9	0.00
21/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	551	0	551	0	800.00
21/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	5379	4	5379	4	0.00
21/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	740	1	740	1	500.00
21/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	4450	4	4450	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
21/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	4395	4	4395	4	0.00
21/12/2020	2040 On 06-May-21			Bond Future	11.12	87.1903	11.1160	87.1903	0.00
21/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	13655	15	13655	15	0.00
21/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9275	10	9275	10	0.00
21/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9231	10	9231	10	0.00
21/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2844	3	2844	3	300.00
21/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	5558	6	5558	6	300.00
21/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9320	10	9320	10	0.00
21/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1075	1	1075	1	0.00
21/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2509	2	2509	2	0.00
21/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4816	4	4816	4	0.00
21/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1100	1	1100	1	0.00
21/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1087	1	1087	1	0.00
21/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	334	0	334	0	300.00
21/12/2020	2040 On 05-August-21			Bond Future	11.33	83.6256	11.3345	83.6256	0.00
21/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5270	6	5270	6	900.00
21/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	18669	20	18669	20	0.00
21/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9011	10	9011	10	0.00
21/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3607	4	3607	4	900.00
21/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	8971	10	8971	10	0.00
21/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	8932	10	8932	10	0.00
21/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	1958	2	1958	2	0.00
21/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5508	5	5508	5	0.00
21/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	1992	2	1992	2	0.00
21/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	191	0	191	0	900.00
21/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	1975	2	1975	2	0.00
21/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3875	3	3875	3	0.00
21/12/2020	2040 On 04-November-21			Bond Future	11.55	84.5148	11.5475	84.5148	0.00
21/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10165	11	10165	11	0.00
21/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10089	11	10089	11	0.00
21/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10127	11	10127	11	0.00
21/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2198	2	2198	2	0.00
21/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2214	2	2214	2	0.00

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21/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2182	2	2182	2	0.00
21/12/2020	2044 On 04-February-21			Bond Future	10.99	82.8717	10.9941	82.8717	51,681.00
21/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	534	1	534	1	0.00
21/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	518	1	518	1	0.00
21/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	430	1	430	1	0.00
21/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	43	0	43	0	265.00
21/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	550	1	550	1	0.00
21/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	182	0	182	0	0.00
21/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1667	2	1667	2	0.00
21/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	5247	4	5247	4	0.00
21/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	7353	6	7353	6	0.00
21/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	5186	4	5186	4	0.00
21/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	5623	5	5623	5	265.00
21/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	10368	9	10368	9	0.00
21/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2758	2	2758	2	265.00
21/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	5125	4	5125	4	0.00
21/12/2020	2044 On 06-May-21			Bond Future	11.20	83.7206	11.1956	83.7206	0.00
21/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2292	3	2292	3	3,100.00
21/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4385	5	4385	5	3,100.00
21/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	6646	8	6646	8	0.00
21/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	8997	10	8997	10	0.00
21/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3498	4	3498	4	0.00
21/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	4575	5	4575	5	0.00
21/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6169	7	6169	7	0.00
21/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9216	10	9216	10	0.00
21/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	8953	10	8953	10	0.00
21/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	8909	10	8909	10	0.00
21/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1218	1	1218	1	0.00
21/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1205	1	1205	1	0.00
21/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1127	1	1127	1	3,100.00
21/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2298	2	2298	2	3,100.00
21/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3207	3	3207	3	3,100.00
21/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1191	1	1191	1	0.00

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21/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2095	2	2095	2	0.00
21/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3348	3	3348	3	0.00
21/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4151	4	4151	4	3,100.00
21/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5781	5	5781	5	0.00
21/12/2020	2044 On 05-August-21			Bond Future	11.41	80.2436	11.4067	80.2436	0.00
21/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9118	10	9118	10	0.00
21/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	9157	10	9157	10	0.00
21/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	9196	10	9196	10	0.00
21/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1911	2	1911	2	0.00
21/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1928	2	1928	2	0.00
21/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	1944	2	1944	2	0.00
21/12/2020	2044 On 04-November-21			Bond Future	11.61	81.0969	11.6122	81.0969	0.00
21/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9834	11	9834	11	0.00
21/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9871	11	9871	11	0.00
21/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9907	11	9907	11	0.00
21/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2321	2	2321	2	0.00
21/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2338	2	2338	2	0.00
21/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2355	2	2355	2	0.00
21/12/2020	2046 On 04-February-21			Bond Future	101.32	101.9131	101.3181	101.9131	14,890.00
21/12/2020	2046 On 06-May-21			Bond Future	100.59	101.1901	100.5884	101.1901	0.00
21/12/2020	2046 On 05-August-21			Bond Future	101.70	102.3067	101.6983	102.3067	0.00
21/12/2020	2046 On 04-November-21			Bond Future	100.99	101.6084	100.9933	101.6084	0.00
21/12/2020	2050 On 04-February-21			Bond Future	101.48	102.2358	101.4818	102.2358	11,025.00
21/12/2020	2050 On 06-May-21			Bond Future	102.55	103.3079	102.5455	103.3079	0.00
21/12/2020	2050 On 05-August-21			Bond Future	101.75	102.5178	101.7470	102.5178	0.00
21/12/2020	2050 On 04-November-21			Bond Future	102.85	103.6310	102.8516	103.6310	0.00
21/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	AL37 On 04-February-21			Index Future	782.82	787.4280	782.8160	787.4280	0.00
21/12/2020	AL37 On 06-May-21			Index Future	790.82	795.4890	790.8230	795.4890	0.00
21/12/2020	AL37 On 05-August-21			Index Future	799.26	803.9810	799.2600	803.9810	0.00
21/12/2020	AL37 On 04-November-21			Index Future	807.84	812.6110	807.8380	812.6110	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
21/12/2020	AL7T On 04-February-21			Index Future	864.11	872.4050	864.1120	872.4050	0.00
21/12/2020	AL7T On 06-May-21			Index Future	872.95	881.3370	872.9510	881.3370	0.00
21/12/2020	AL7T On 05-August-21			Index Future	882.26	890.7450	882.2640	890.7450	0.00
21/12/2020	AL7T On 04-November-21			Index Future	891.73	900.3060	891.7330	900.3060	0.00
21/12/2020	ALBI On 04-February-21			Index Future	758.43	766.3850	758.4270	766.3850	231.00
21/12/2020	ALBI On 06-May-21			Index Future	766.19	774.2310	766.1850	774.2310	0.00
21/12/2020	ALBI On 05-August-21			Index Future	774.36	782.4960	774.3590	782.4960	0.00
21/12/2020	ALBI On 04-November-21			Index Future	782.67	790.8950	782.6690	790.8950	0.00
21/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2020	ES33 On 04-February-21			Bond Future	11.41	78.2207	11.4134	78.2207	350.00
21/12/2020	ES33 On 06-May-21			Bond Future	11.67	75.2478	11.6670	75.2478	0.00
21/12/2020	ES33 On 05-August-21			Bond Future	11.93	76.0602	11.9293	76.0602	0.00
21/12/2020	ES33 On 04-November-21			Bond Future	12.20	73.0944	12.2012	73.0944	0.00
21/12/2020	ES42 On 04-February-21			Bond Future	11.92	77.2746	11.9250	77.2746	4,779.00
21/12/2020	ES42 On 06-May-21			Bond Future	12.17	73.8082	12.1715	73.8082	0.00
21/12/2020	ES42 On 05-August-21			Bond Future	12.42	74.6055	12.4201	74.6055	0.00
21/12/2020	ES42 On 04-November-21			Bond Future	12.68	71.1410	12.6796	71.1410	0.00
21/12/2020	GOVI On 04-February-21			GOVI	749.28	757.0940	749.2750	757.0940	964.00
21/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	6	0	6	0.00
21/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	6	0	6	0.00
21/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	6	0	6	0.00
21/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	16850	0	16850	0	0.00
21/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	16650	0	16650	0	0.00
21/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	16750	0	16750	0	0.00
21/12/2020	GOVI On 06-May-21			GOVI	756.94	764.8450	756.9390	764.8450	0.00
21/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	782490	86	782490	86	0.00
21/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	782590	86	782590	86	0.00
21/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	782690	86	782690	86	0.00
21/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 05-August-21			GOVI	765.02	773.0100	765.0150	773.0100	0.00
21/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	458650	54	458650	54	0.00
21/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	458750	54	458750	54	0.00
21/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	458850	54	458850	54	0.00

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21/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 04-November-21			GOVI	773.23	781.3080	773.2250	781.3080	0.00
21/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	448050	53	448050	53	0.00
21/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	448250	53	448250	53	0.00
21/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	448150	53	448150	53	0.00
21/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
21/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2020	IGOV On 04-February-21			Index Future	271.76	272.3770	271.7560	272.3770	1,090.00
21/12/2020	IGOV On 06-May-21			Index Future	274.60	275.2330	274.6030	275.2330	21.00
21/12/2020	IGOV On 05-August-21			Index Future	277.60	278.2380	277.5990	278.2380	0.00
21/12/2020	IGOV On 04-November-21			Index Future	280.64	281.2900	280.6440	281.2900	0.00
21/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
21/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
21/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.31	89.3000	89.3100	89.3000	0.00
21/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.52	90.5200	90.5200	90.5200	51.00
21/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.90	89.8900	89.9000	89.8900	0.00
21/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.96	89.9500	89.9600	89.9500	0.00
21/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.05	93.0300	93.0500	93.0300	0.00
21/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.48	93.4700	93.4800	93.4700	0.00
21/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.81	85.7800	85.8100	85.7800	0.00
21/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.30	91.2500	91.3000	91.2500	0.00
21/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.29	77.9700	78.2900	77.9700	0.00
21/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.73	74.3800	74.7300	74.3800	0.00
21/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.05	72.6900	73.0500	72.6900	0.00
21/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.99	74.6200	74.9900	74.6200	0.00
21/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.97	78.5800	78.9700	78.5800	0.00
21/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.43	77.0100	77.4300	77.0100	0.00
21/12/2020	IS10 On 21-June-27			Interest Rate Swap	79.50	79.0500	79.5000	79.0500	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
21/12/2020	IS10 On 20-September-27			Interest Rate Swap	85.34	84.8500	85.3400	84.8500	0.00
21/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.74	85.2300	85.7400	85.2300	0.00
21/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.71	78.1800	78.7100	78.1800	0.00
21/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.60	86.0800	86.6000	86.0800	0.00
21/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.62	96.3850	3.6150	96.3850	0.00
21/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.52	96.4800	3.5200	96.4800	0.00
21/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.51	96.4950	3.5050	96.4950	0.00
21/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.45	96.5400	3.4500	96.5400	0.00
21/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.45	96.5500	3.4500	96.5500	0.00
21/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.43	96.5650	3.4250	96.5650	0.00
21/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.51	96.4800	3.5100	96.4800	30,000.00
21/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.73	96.2850	3.7250	96.2850	0.00
21/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.75	96.2600	3.7500	96.2600	0.00
21/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.13	95.9100	4.1300	95.9100	0.00
21/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.40	95.6750	4.3950	95.6750	0.00
21/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.65	95.4550	4.6450	95.4550	0.00
21/12/2020	R023 On 04-February-21			Bond Future	4.78	109.4005	4.7832	109.4005	31,397.00
21/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3043	3	3043	3	0.00
21/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3024	3	3024	3	0.00
21/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3062	3	3062	3	0.00
21/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R023 On 06-May-21			Bond Future	4.88	106.6146	4.8770	106.6146	0.00
21/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4613	5	4613	5	0.00
21/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4597	5	4597	5	0.00
21/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4630	5	4630	5	0.00
21/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R023 On 05-August-21			Bond Future	4.97	107.7652	4.9700	107.7652	0.00

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21/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	880	1	880	1	0.00
21/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	870	1	870	1	0.00
21/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	859	1	859	1	0.00
21/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	374	0	374	0	0.00
21/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	370	0	370	0	0.00
21/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	365	0	365	0	0.00
21/12/2020	R023 On 04-November-21			Bond Future	5.10	105.0036	5.1011	105.0036	0.00
21/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	458	1	458	1	0.00
21/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	452	1	452	1	0.00
21/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	446	1	446	1	0.00
21/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	704	1	704	1	0.00
21/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	697	1	697	1	0.00
21/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	690	1	690	1	0.00
21/12/2020	R035 On 04-February-21			Bond Future	10.61	92.9053	10.6104	92.9053	96,048.00
21/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	653	1	653	1	0.00
21/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	798	1	798	1	0.00
21/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	636	1	636	1	0.00
21/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	620	1	620	1	0.00
21/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4214	5	4214	5	0.00
21/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	843	1	843	1	650.00
21/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	4476	3	4476	3	0.00
21/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3960	3	3960	3	650.00
21/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	4422	3	4422	3	0.00
21/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4370	3	4370	3	0.00
21/12/2020	R035 On 06-May-21			Bond Future	10.83	89.3836	10.8257	89.3836	0.00
21/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4253	5	4253	5	0.00
21/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4626	6	4626	6	600.00
21/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12245	14	12245	14	0.00
21/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2236	3	2236	3	600.00
21/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3431	4	3431	4	1,650.00
21/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5289	6	5289	6	0.00
21/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9738	11	9738	11	0.00
21/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9693	11	9693	11	0.00

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21/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8243	9	8243	9	0.00
21/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2642	3	2642	3	0.00
21/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1429	2	1429	2	500.00
21/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6241	7	6241	7	0.00
21/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11601	13	11601	13	0.00
21/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1842	2	1842	2	793.00
21/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	9783	11	9783	11	0.00
21/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	747	1	747	1	0.00
21/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	738	1	738	1	0.00
21/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	433	0	433	0	1,650.00
21/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5687	5	5687	5	0.00
21/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1810	1	1810	1	1,650.00
21/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	358	0	358	0	600.00
21/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	5006	4	5006	4	0.00
21/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4422	4	4422	4	500.00
21/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6574	6	6574	6	0.00
21/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1113	1	1113	1	793.00
21/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2228	2	2228	2	793.00
21/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	729	1	729	1	0.00
21/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3530	3	3530	3	0.00
21/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2844	2	2844	2	500.00
21/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2599	2	2599	2	0.00
21/12/2020	R035 On 05-August-21			Bond Future	11.05	90.3484	11.0498	90.3484	0.00
21/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3388	4	3388	4	0.00
21/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
21/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1601	2	1601	2	100.00
21/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
21/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5342	6	5342	6	0.00
21/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
21/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49248	48	49248	48	0.00
21/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3401	3	3401	3	100.00
21/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	49482	48	49482	48	0.00
21/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	49365	48	49365	48	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
21/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5139	4	5139	4	100.00
21/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8313	7	8313	7	0.00
21/12/2020	R035 On 04-November-21			Bond Future	11.28	86.8348	11.2807	86.8348	0.00
21/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14131	16	14131	16	0.00
21/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2136	3	2136	3	782.00
21/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6427	7	6427	7	0.00
21/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9122	10	9122	10	0.00
21/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9158	10	9158	10	0.00
21/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3013	4	3013	4	400.00
21/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4240	5	4240	5	0.00
21/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9194	10	9194	10	0.00
21/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1919	2	1919	2	400.00
21/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3688	3	3688	3	782.00
21/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2185	2	2185	2	0.00
21/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5453	5	5453	5	782.00
21/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8779	8	8779	8	0.00
21/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9301	8	9301	8	0.00
21/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	7104	6	7104	6	0.00
21/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2202	2	2202	2	0.00
21/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2218	2	2218	2	0.00
21/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	763	1	763	1	400.00
21/12/2020	R186 On 04-February-21			Bond Future	6.94	119.0638	6.9387	119.0638	79,441.00
21/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6261	7	6261	7	0.00
21/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	5451	6	5451	6	0.00
21/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6213	7	6213	7	0.00
21/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6165	7	6165	7	0.00
21/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	51	0	51	0	15,177.00
21/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	25	0	25	0	0.00
21/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	27	0	27	0	0.00
21/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	26	0	26	0	0.00
21/12/2020	R186 On 06-May-21			Bond Future	7.10	120.2827	7.1029	120.2827	0.00
21/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16667	17	16667	17	0.00
21/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16626	17	16626	17	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
21/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16585	17	16585	17	0.00
21/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
21/12/2020	R186 On 05-August-21			Bond Future	7.27	116.2997	7.2728	116.2997	0.00
21/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6716	7	6716	7	0.00
21/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6679	7	6679	7	0.00
21/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6642	7	6642	7	0.00
21/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	502	0	502	0	0.00
21/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	495	0	495	0	0.00
21/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	488	0	488	0	0.00
21/12/2020	R186 On 04-November-21			Bond Future	7.45	117.5358	7.4535	117.5358	0.00
21/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4503	5	4503	5	0.00
21/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4442	5	4442	5	0.00
21/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4472	5	4472	5	0.00
21/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1599	1	1599	1	0.00
21/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1612	1	1612	1	0.00
21/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1586	1	1586	1	0.00
21/12/2020	R197 On 04-February-21			Bond Future	319.17	319.5302	319.1737	319.5302	2,441.00
21/12/2020	R197 On 06-May-21			Bond Future	322.52	322.8804	322.5191	322.8804	0.00
21/12/2020	R197 On 05-August-21			Bond Future	318.06	318.4308	318.0648	318.4308	0.00
21/12/2020	R197 On 04-November-21			Bond Future	321.52	321.8885	321.5184	321.8885	0.00
21/12/2020	R202 On 04-February-21			Bond Future	220.95	220.9355	220.9497	220.9355	7,878.00
21/12/2020	R202 On 06-May-21			Bond Future	223.27	223.2519	223.2655	223.2519	0.00
21/12/2020	R202 On 05-August-21			Bond Future	221.47	221.4594	221.4728	221.4594	0.00
21/12/2020	R202 On 04-November-21			Bond Future	223.88	223.8641	223.8774	223.8641	0.00
21/12/2020	R209 On 04-February-21			Bond Future	10.39	72.1083	10.3876	72.1083	25,916.00
21/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1156	2	1156	2	0.00
21/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1134	2	1134	2	0.00
21/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1178	2	1178	2	0.00
21/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2751	2	2751	2	0.00
21/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2826	2	2826	2	0.00
21/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2788	2	2788	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
21/12/2020	R209 On 06-May-21			Bond Future	10.58	69.7074	10.5752	69.7074	5,250.00
21/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3208	4	3208	4	0.00
21/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9089	10	9089	10	0.00
21/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6663	8	6663	8	0.00
21/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2281	3	2281	3	5,325.00
21/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5365	6	5365	6	0.00
21/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1253	2	1253	2	6,250.00
21/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4475	5	4475	5	0.00
21/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1722	2	1722	2	0.00
21/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9128	10	9128	10	0.00
21/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9050	10	9050	10	0.00
21/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9011	10	9011	10	0.00
21/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	590	0	590	0	0.00
21/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	583	0	583	0	0.00
21/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	569	0	569	0	9,150.00
21/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2141	2	2141	2	3,500.00
21/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5076	4	5076	4	0.00
21/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6138	5	6138	5	0.00
21/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1713	1	1713	1	9,150.00
21/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1227	1	1227	1	3,750.00
21/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4148	4	4148	4	0.00
21/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	576	0	576	0	0.00
21/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3068	3	3068	3	6,250.00
21/12/2020	R209 On 05-August-21			Bond Future	10.77	70.4600	10.7662	70.4600	0.00
21/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7137	8	7137	8	0.00
21/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7104	8	7104	8	0.00
21/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7171	8	7171	8	0.00
21/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1778	2	1778	2	0.00
21/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1809	2	1809	2	0.00
21/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1793	2	1793	2	0.00
21/12/2020	R209 On 04-November-21			Bond Future	10.96	68.0691	10.9617	68.0691	0.00
21/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8142	9	8142	9	0.00
21/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8173	9	8173	9	0.00

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21/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8110	9	8110	9	0.00
21/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2049	2	2049	2	0.00
21/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2064	2	2064	2	0.00
21/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2080	2	2080	2	0.00
21/12/2020	R210 On 04-February-21			Bond Future	195.12	195.1145	195.1234	195.1145	1,213.00
21/12/2020	R210 On 06-May-21			Bond Future	194.45	194.4442	194.4528	194.4442	0.00
21/12/2020	R210 On 05-August-21			Bond Future	196.60	196.5897	196.5979	196.5897	0.00
21/12/2020	R210 On 04-November-21			Bond Future	195.99	195.9818	195.9900	195.9818	0.00
21/12/2020	R212 On 04-February-21			Bond Future	170.25	170.3457	170.2479	170.3457	5,730.00
21/12/2020	R212 On 06-May-21			Bond Future	172.03	172.1320	172.0326	172.1320	0.00
21/12/2020	R212 On 05-August-21			Bond Future	171.60	171.6968	171.5960	171.6968	0.00
21/12/2020	R212 On 04-November-21			Bond Future	173.46	173.5611	173.4591	173.5611	0.00
21/12/2020	R213 On 04-February-21			Bond Future	9.39	88.7051	9.3884	88.7051	8,858.00
21/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1749	2	1749	2	0.00
21/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1690	2	1690	2	0.00
21/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1719	2	1719	2	0.00
21/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1653	1	1653	1	0.00
21/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1681	1	1681	1	0.00
21/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1625	1	1625	1	0.00
21/12/2020	R213 On 06-May-21			Bond Future	9.58	86.0853	9.5815	86.0853	0.00
21/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	11888	13	11888	13	0.00
21/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11845	13	11845	13	0.00
21/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	11931	13	11931	13	0.00
21/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	141	0	141	0	0.00
21/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	146	0	146	0	0.00
21/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	144	0	144	0	0.00
21/12/2020	R213 On 05-August-21			Bond Future	9.78	87.0144	9.7822	87.0144	0.00
21/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6723	7	6723	7	0.00
21/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4459	5	4459	5	0.00
21/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7005	8	7005	8	0.00
21/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2261	3	2261	3	200.00
21/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6970	8	6970	8	0.00
21/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6934	8	6934	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
21/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1451	1	1451	1	0.00
21/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1437	1	1437	1	0.00
21/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2550	2	2550	2	200.00
21/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4703	4	4703	4	0.00
21/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1423	1	1423	1	0.00
21/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1538	1	1538	1	200.00
21/12/2020	R213 On 04-November-21			Bond Future	9.99	84.4105	9.9916	84.4105	0.00
21/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7452	8	7452	8	0.00
21/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7419	8	7419	8	0.00
21/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7485	8	7485	8	0.00
21/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1901	2	1901	2	0.00
21/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1886	2	1886	2	0.00
21/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1871	2	1871	2	0.00
21/12/2020	R214 On 04-February-21			Bond Future	10.78	69.0813	10.7790	69.0813	15,475.00
21/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	852	1	852	1	0.00
21/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	834	1	834	1	0.00
21/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	870	1	870	1	0.00
21/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	3576	3	3576	3	0.00
21/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3664	3	3664	3	0.00
21/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3619	3	3619	3	0.00
21/12/2020	R214 On 06-May-21			Bond Future	10.96	66.5126	10.9629	66.5126	0.00
21/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7791	9	7791	9	0.00
21/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7755	9	7755	9	0.00
21/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7718	9	7718	9	0.00
21/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1025	1	1025	1	0.00
21/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1014	1	1014	1	0.00
21/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1003	1	1003	1	0.00
21/12/2020	R214 On 05-August-21			Bond Future	11.15	67.2305	11.1528	67.2305	0.00
21/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6747	8	6747	8	0.00
21/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	6779	8	6779	8	0.00
21/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6716	7	6716	7	0.00
21/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2213	2	2213	2	0.00
21/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2249	2	2249	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
21/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2231	2	2231	2	0.00
21/12/2020	R214 On 04-November-21			Bond Future	11.35	64.6684	11.3469	64.6684	0.00
21/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8024	9	8024	9	0.00
21/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7994	9	7994	9	0.00
21/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7964	9	7964	9	0.00
21/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2409	2	2409	2	0.00
21/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2377	2	2377	2	0.00
21/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2393	2	2393	2	0.00
21/12/2020	R248 On 04-February-21			Bond Future	10.89	86.6564	10.8915	86.6564	116,110.00
21/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	982	1	982	1	0.00
21/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1902	3	1902	3	2,140.00
21/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	98	0	98	0	2,140.00
21/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	5017	6	5017	6	0.00
21/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	959	1	959	1	0.00
21/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	935	1	935	1	0.00
21/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1735	2	1735	2	0.00
21/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	4171	3	4171	3	0.00
21/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	4117	3	4117	3	0.00
21/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2772	2	2772	2	0.00
21/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	811	1	811	1	0.00
21/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	8736	8	8736	8	0.00
21/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	4063	3	4063	3	0.00
21/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2571	2	2571	2	0.00
21/12/2020	R248 On 06-May-21			Bond Future	11.08	83.1337	11.0802	83.1337	0.00
21/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9274	10	9274	10	0.00
21/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9229	10	9229	10	0.00
21/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	9319	10	9319	10	0.00
21/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1144	1	1144	1	0.00
21/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1170	1	1170	1	0.00
21/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1157	1	1157	1	0.00
21/12/2020	R248 On 05-August-21			Bond Future	11.28	84.0311	11.2757	84.0311	0.00
21/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	9535	11	9535	11	0.00
21/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	9495	11	9495	11	0.00

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21/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	9576	11	9576	11	0.00
21/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1859	2	1859	2	0.00
21/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1875	2	1875	2	0.00
21/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1843	2	1843	2	0.00
21/12/2020	R248 On 04-November-21			Bond Future	11.48	80.5133	11.4756	80.5133	0.00
21/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10301	11	10301	11	0.00
21/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10339	11	10339	11	0.00
21/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10377	11	10377	11	0.00
21/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2162	2	2162	2	0.00
21/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2178	2	2178	2	0.00
21/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2195	2	2195	2	0.00